



South Coast Air Quality Management District

21865 Copley Drive, Diamond Bar, CA 91765-4178
(909) 396-2000 • www.aqmd.gov

HYBRID INVESTMENT OVERSIGHT COMMITTEE

Committee Members

Vice Chair Michael A. Cacciotti, Committee Chair
Supervisor Curt Hagman
Board Member Veronica Padilla-Campos
Councilmember José Luis Solache
Richard Dixon
Jill Whynot

December 8, 2023 ♦ 8:00 a.m.

TELECONFERENCE LOCATIONS

3320 Viewcrest Drive
Burbank, CA 91504

Lynwood City Hall
11330 Bullis Road
(Council Chambers Conference Room)
Lynwood, CA 90262

Pacoima Beautiful Office
12510 Van Nuys Blvd., Suite
302 Pacoima, CA 91331

A meeting of the South Coast Air Quality Management District Investment Oversight Committee will be held at 8:00 a.m. on Friday, December 8, 2023 through a hybrid format of in-person attendance in the Dr. William A. Burke Auditorium at the South Coast AQMD Headquarters, 21865 Copley Drive, Diamond Bar, California, and remote attendance via videoconferencing and by telephone. Please follow the instructions below to join the meeting remotely.

Please refer to South Coast AQMD's website for information regarding the format of the meeting, updates if the meeting is changed to a full remote via webcast format, and details on how to participate:

<http://www.aqmd.gov/home/news-events/meeting-agendas-minutes>

ELECTRONIC PARTICIPATION INFORMATION

(Instructions provided at bottom of the agenda)

Join Zoom Webinar Meeting - from PC or Laptop

<https://scaqmd.zoom.us/j/94175952211>

Zoom Webinar ID: 941 7595 2211 (applies to all)

Teleconference Dial In

+1 669 900 6833

One tap mobile

+16699006833, 94175952211#

**Audience will be allowed to provide public comment in person
or through Zoom connection or telephone.**

PUBLIC COMMENT WILL STILL BE TAKEN.

Cleaning the air that we breathe...

AGENDA

Members of the public may address this body concerning any agenda item before or during consideration of that item (Gov't. Code Section 54954.3(a)). If you wish to speak, raise your hand on Zoom or press Star 9 if participating by telephone. All agendas for regular meetings are posted at South Coast AQMD Headquarters, 21865 Copley Drive, Diamond Bar, California, at least 72 hours in advance of the regular meeting. Speakers may be limited to three (3) minutes total for all items on the agenda.

CALL TO ORDER

- Roll Call

DISCUSSION ITEMS – (Items 1 through 3):

- 1. Quarterly Report of Investments (No Motion Required)**
Discussion of report on investment activities, yields, and South Coast AQMD balances for the month of September 2023.
Sujata Jain pgs. 1-33
Chief Financial Officer
- 2. Cash Flow Forecast (No Motion Required)**
Projection of monthly cash balances, all funds, for a three-year period.
Sujata Jain pgs. 34-36
- 3. Financial Market Update (No Motion Required)**
Information regarding demographic and economic conditions within the South Coast AQMD will be provided.
Richard Babbe pgs. 37-69
Senior Managing Consultant
(PFM Asset Mgmt. LLC)

ACTION ITEM – (Item 4):

- 4. Approve Committee Meeting Dates for Calendar Year 2024 (Motion Required)**
Proposed meeting dates are March 8, June 14, September 13, and December 13.

OTHER MATTERS:

- 5. Other Business**
Any member of the Committee, or its staff, on their own initiative or in response to questions posed by the public, may ask a question for clarification, may make a brief announcement or report on their own activities, provide a reference to staff regarding factual information, request staff to report back at a subsequent meeting concerning any matter, or may take action to direct staff to place a matter of business on a future agenda. (Gov't. Code Section 54954.2)
- 6. Public Comment Period**
At the end of the regular meeting agenda, an opportunity is provided for the public to speak on any subject within the Committee's authority that is not on the agenda. Speakers may be limited to three (3) minutes each.
- 7. Next Meeting Date: Friday, March 8, 2024**

ADJOURNMENT

Document Availability

All documents (i) constituting non-exempt public records, (ii) relating to an item on an agenda for a regular meeting, and (iii) having been distributed to at least a majority of the Committee after the agenda is posted, are available by contacting Genny Pearce at (909) 396-2121 or send the request to gpearce@aqmd.gov.

Americans with Disabilities Act and Language Accessibility

Disability and language-related accommodations can be requested to allow participation in the Investment Oversight Committee meeting. The agenda will be made available, upon request, in appropriate alternative formats to assist persons with a disability (Gov't Code Section 54954.2(a)). In addition, other documents may be requested in alternative formats and languages. Any disability or language-related accommodation must be requested as soon as practicable. Requests will be accommodated unless providing the accommodation would result in a fundamental alteration or undue burden to the District. Please contact Genny Pearce at (909) 396-2121 from 7:00 a.m. to 5:30 p.m., Tuesday through Friday, or send the request to gpearce@aqmd.gov.

INSTRUCTIONS FOR ELECTRONIC PARTICIPATION

Instructions for Participating in a Virtual Meeting as an Attendee

As an attendee, you will have the opportunity to virtually raise your hand and provide public comment.

Before joining the call, please silence your other communication devices such as your cell or desk phone. This will prevent any feedback or interruptions during the meeting.

Please note: During the meeting, all participants will be placed on mute by the host. You will not be able to mute or unmute your lines manually.

After each agenda, the Chair will announce public comment.

A countdown timer will be displayed on the screen for each public comment.

If interpretation is needed, more time will be allotted.

Once you raise your hand to provide public comment, your name will be added to the speaker list. Your name will be called when it is your turn to comment. The host will then unmute your line.

Directions for Video ZOOM on a DESKTOP/LAPTOP:

- If you would like to make a public comment, please click on the “**Raise Hand**” button on the bottom of the screen.
- This will signal to the host that you would like to provide a public comment and you will be added to the list.

Directions for Video ZOOM on a SMARTPHONE:

- If you would like to make a public comment, please click on the “**Raise Hand**” button on the bottom of the screen.
- This will signal to the host that you would like to provide a public comment and you will be added to the list.

Directions for TELEPHONE line only:

- If you would like to make public comment, please **dial *9** on your keypad to signal that you would like to comment.




South Coast Air Quality Management District

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Date: November 17, 2023

To: Governing Board, Investment Oversight Committee, Executive Officer,
Chief Operating Officer, Auditor and Investment Consultant

From: Sujata Jain, Chief Financial Officer 

Subject: Investment Report for the Third Quarter of 2023

Overview

Under the California Government Code, all local agencies are required to submit a quarterly investment report to their legislative body. This is the Third quarter report on investments and provides investment information for September 2023, which is the most recent quarter-ending statement issued by South Coast AQMD's Treasurer, the Treasurer of the County of Los Angeles.

Background

Pursuant to Government Code Section 53646 and South Coast AQMD Investment Policy, the treasurer or chief fiscal officer of a local government agency is required to submit to the agency's executive officer, Governing Board, and auditor a quarterly report of investments. For investments placed in the State's Local Agency Investment Fund (LAIF), in federally insured bank or savings and loan accounts, in a county investment pool, or any combination of these, the most recent quarter-ending statement received from these institutions is submitted.

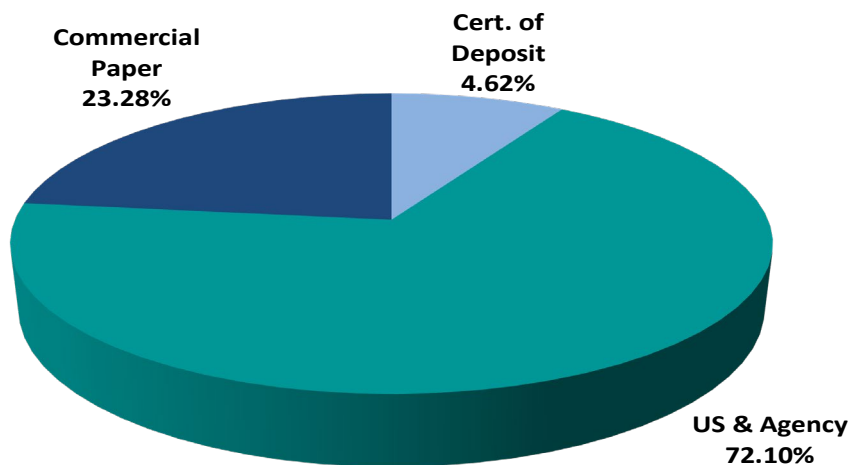
Report

Attached is the most recent report issued from the Treasurer of the County of Los Angeles regarding the County's Pooled Surplus Investment Fund (PSI) and South Coast AQMD's Special Purpose Investments (SPI). Based on the attached report (page 16) from the Treasurer, there were no exception for the month of September 2023 with regards to compliance with the County's Treasurer Policy.

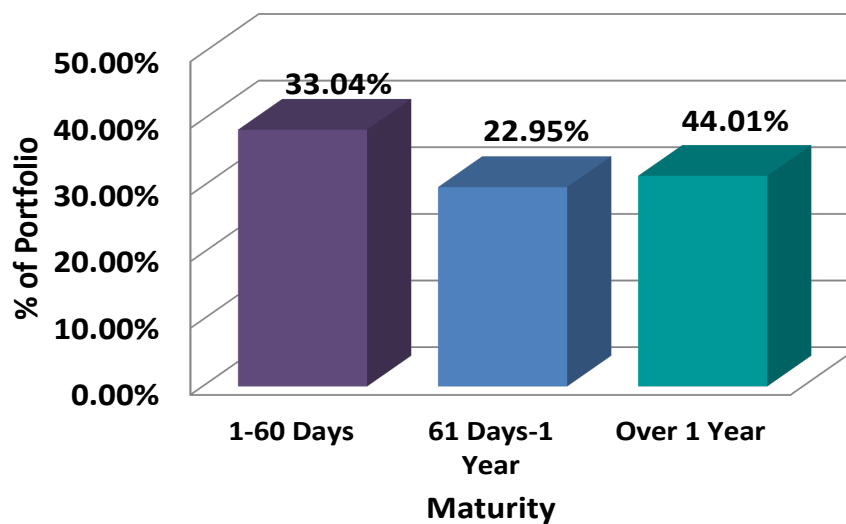
POOLED SURPLUS INVESTMENT FUND

Following is the PSI composition as of September 2023 by type of investment and maturity range.

% Composition by Security Type



Composition by Maturity Range



Following is the inventory balance and yield for the PSI for the period ending September 30, 2023.

<i>Inventory Balance</i>	
At Cost	\$49,820,778,613
At Market	\$46,824,610,075
<i>Yield</i>	3.85%

Government Code Section 53646 (b) (3) requires a statement denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months. The County has provided such a statement on page 12 of the report. With regard to the South Coast AQMD, sufficient moneys are available to meet the South Coast AQMD's anticipated expenditures with anticipated revenues for the next six months.

SPECIAL PURPOSE INVESTMENTS

Implementing the Board's directive to further diversify South Coast AQMD investments by directing investments outside of the County's commingled investment pool (PSI), staff in consultation with PFM Asset Management (South Coast AQMD's Investment Consultant), and the Treasurer have directed the Treasurer to make the following specific investments on behalf of the South Coast AQMD in compliance with South Coast AQMD's investment policy.

- State of California **Local Agency Investment Fund (LAIF)** as of September 30, 2023.

<i>Balance</i>	\$38,019,537
<i>Yield</i>	3.534%

- U.S. Treasury as of September 30, 2023.

US Treasury Notes

<i>Par Value</i>	\$40,000,000
<i>Amortized Cost</i>	\$39,963,144
<i>Market Value</i>	\$39,356,400
<i>Coupon</i>	1.50%
<i>Purchase</i>	03/14/2022
<i>Maturity</i>	02/29/2024
<i>Yield to Maturity</i>	1.73%

US Treasury Notes

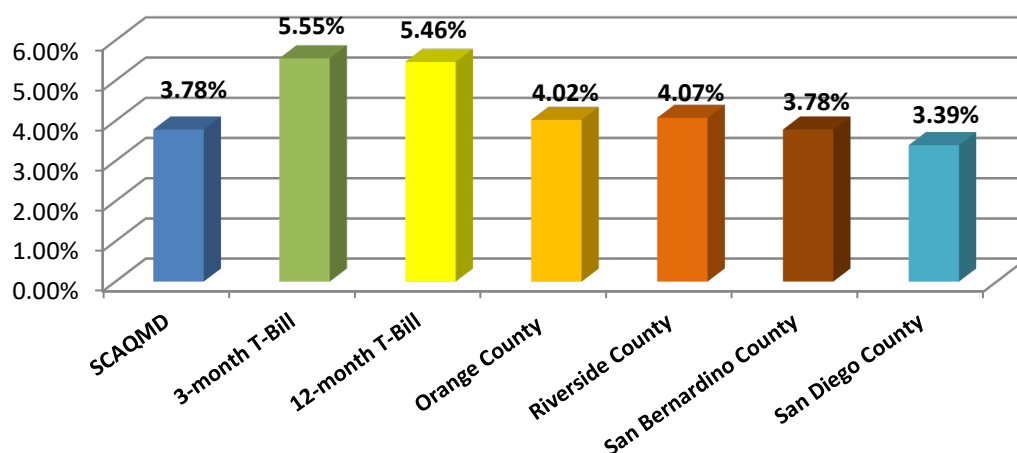
<i>Par Value</i>	\$10,000,000
<i>Amortized Cost</i>	\$10,010,731
<i>Market Value</i>	\$9,890,500
<i>Coupon</i>	4.63%
<i>Purchase</i>	12/05/2022
<i>Maturity</i>	12/05/2024
<i>Yield to Maturity</i>	4.63%

Information regarding these investments can be found on pages 32 of the report.

Summary

The South Coast AQMD's weighted average yield as of September 30, 2023 on total investments of \$1,275,444,561.15 from all sources (PSI, LAIF, SPI) was 3.78% based on the earned interest yield for the PSI, LAIF, and SPI. Following is a comparison of earnings/yield for the South Coast AQMD to U.S. Treasury bills and local investment pools as of September 30, 2023.

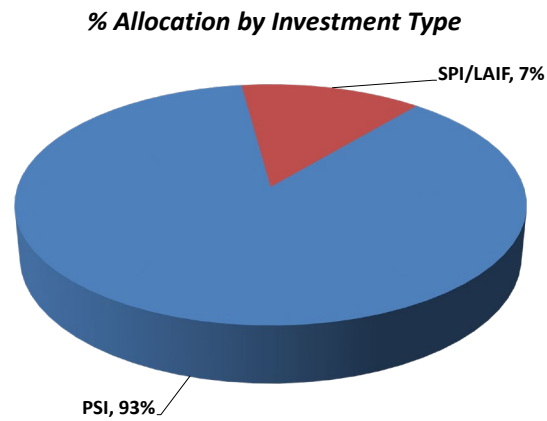
Comparison of Earnings/Yields



South Coast AQMD cash balances in the General Fund (South Coast AQMD operating moneys), Trust and Agency Funds (moneys held for others), Capital Improvement and Special Revenue Funds (moneys held for special purposes) were invested as follows:

Fund Type	PSI		SPI/LAIF		SPI/Other		Total
	\$M	%	\$M	%	\$M	%	\$M
General	96.7	76.1%	10.3	8.1%	20.0	15.7%	127.0
Trust and Agency	0.02	100.0%	0.00	0.0%	0.00	0.0%	0.02
Special Revenue	1084.9	95.0%	27.7	2.4%	29.9	2.6%	1142.5
Capital Improvement	1.7	100.0%	0.0	0.0%	0.0	0.0%	1.7
Debt Service	4.2	100.0%	0.0	0.0%	0.0	0.0%	4.2
TOTAL	\$ 1,187.5		\$ 38.0		\$ 49.9		\$ 1,275.4

Weighted Avg Maturity (Yrs): PSI - 2.20 LAIF - 0.70 SPI - 0.60



This report is being transmitted to the Investment Oversight Committee for their review and comment. Any comments received from the Committee will be reviewed at their next regularly scheduled meeting and reported to the Governing Board as part of the Committee's report.



KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

Kenneth Hahn Hall of Administration
500 West Temple Street, Room 462, Los Angeles, California 90012
Telephone: (213) 584-1571 Fax: (213) 626-1701
ttc.lacounty.gov and propertytax.lacounty.gov

Board of Supervisors

HILDA L. SOLIS
First District

HOLLY J. MITCHELL
Second District


LINDSEY P. HORVATH
Third District

JANICE HAHN
Fourth District

KATHRYN BARGER
Fifth District

October 31, 2023

TO: Supervisor Janice Hahn, Chair
Supervisor Hilda L. Solis
Supervisor Holly J. Mitchell
Supervisor Lindsey P. Horvath
Supervisor Kathryn Barger

FROM: Keith Knox 
Treasurer and Tax Collector

SUBJECT: REPORT OF INVESTMENTS FOR THE MONTH OF SEPTEMBER 2023

The Report of Investments for the month of September 2023 has been compiled pursuant to the California Government Code and the Treasurer and Tax Collector's (TTC) Investment Policy.

All investments made during the month of September 2023 were in accordance with the California Government Code and conform to the TTC's Investment Policy.

The attached Schedules A and B summarize important Treasury Pool information. You will find the complete monthly Report of Investments at the following link:

<https://ttc.lacounty.gov/monthly-reports/>

Should you have any questions, please contact me directly or your staff may contact Ms. Damia J. Johnson, Assistant Treasurer and Tax Collector, of my staff at (213) 974-2139 or djohnson@ttc.lacounty.gov.

KK:EBG:DJJ:JK:bp

Attachments

c: Chief Executive Officer
Executive Officer, Board of Supervisors
Auditor-Controller
County Counsel
Los Angeles Community College District
Los Angeles County Office of Education

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF SEPTEMBER 30, 2023**

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 09/30/23		
At Cost	\$ 49,820,778,613	\$ 306,612,642
At Market	\$ 46,824,610,075	\$ 277,993,344
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	4.62%	0.00%
United States Government and Agency Obligations	72.10%	85.63%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	23.20%	0.00%
Municipal Obligations	0.06%	0.81%
Corporate and Deposit Notes	0.02%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	13.56%
1-60 days	33.04%	1.69%
61 days-1 year	22.95%	26.60%
Over 1 year	44.01%	71.71%
Weighted Average Days to Maturity	805	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF SEPTEMBER 30, 2023**

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at September 30, 2023:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	23.20%
Corporate and Deposit Notes	A-1+	P-1	-	0.02%
Municipals:				
Los Angeles County Securities	AAA	Aa2	AA+	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.05%
Negotiable Certificates of Deposit	A-1	P-1	F1	4.62%
U.S. Agency Securities	AA+	Aaa	AAA	51.47%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	5.71%
U.S. Treasury Bills	AA+	Aaa	AAA	14.92%
				<u>100.00%</u>

<u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	13.56%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa2	AA+	0.81%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	72.60%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	13.03%
U.S. Treasury Bills	-	-	-	0.00%
				<u>100.00%</u>

**POOLED SURPLUS EARNINGS REPORT
SEPTEMBER 30, 2023**

SCHEDULE B

**TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO**

Investment Balance 09/30/23	\$ 49,820,778,613
Market Value at 09/30/23	\$ 46,824,610,075
Average Daily Balance	\$ 47,932,824,799
Gains and Losses:	
For the Month	\$ -
For the Past 12 Months	\$ -
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 152,088,674
Earnings for the Past 12 Months	\$ 1,741,022,109
Earnings Rate for the Month	3.85%

**SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF SEPTEMBER 30, 2023**

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 26,843,936.93
Bank of Montreal (formerly Bank of the West) - Concentration	\$ 109,301,822.44 (A)
Citibank - Concentration	\$ 1,845.57
JP Morgan Chase - Concentration	\$ 100,387,017.08 (B)
US Bank (formerly Union Bank) - Concentration	\$ -
Wells Fargo - Concentration	\$ -
Total Ledger Balance for all Banks	<u>\$ 236,534,622.02</u>

(A) \$100 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) \$100 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

**TREASURER'S ACTIVITY FOR SEPTEMBER 2023
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD**

SCHEDULE D

Government Code Section 53646 (b) (3) requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for September 2023

Total Deposits	\$	6,885,437,633.47
Total Disbursements	\$	6,182,779,001.34
Discretionary Funds Liquidity Withdrawal Ratio:		
As of September 30, 2023		2.16

Six-Month Cash Availability Projection:

	Investment			Cumulative
Month	Maturities	Deposits	Disbursements	Available Cash
October	\$ 9,435,390,000.00	\$ 6,966,100,000.00	\$ 6,337,500,000.00	\$ 10,063,990,000.00
November	\$ 7,295,201,000.00	\$ 8,943,500,000.00	\$ 6,268,100,000.00	\$ 20,034,591,000.00
December	\$ 5,505,910,000.00	\$ 12,973,300,000.00	\$ 7,885,000,000.00	\$ 30,628,801,000.00
January	\$ 4,016,838,000.00	\$ 4,804,200,000.00	\$ 8,168,800,000.00	\$ 31,281,039,000.00
February	\$ 290,000,000.00	\$ 4,928,000,000.00	\$ 6,088,400,000.00	\$ 30,410,639,000.00
March	\$ 450,000,000.00	\$ 7,058,000,000.00	\$ 6,738,600,000.00	\$ 31,180,039,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. On August 30, 2021, the Treasurer increased the average days to maturity target range from between 1 and 3 years to between 1 and 4 years.

In September 2023, the Treasurer placed \$161.63 million in the Bank of Montreal (formerly Bank of the West) Money Market Plus Account and \$100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$100 million remained in the Bank of Montreal (formerly Bank of the West) Money Market Plus Account and \$100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases, a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 1-month, 3-month, 6-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

FORWARD CONTRACTS – Customized contracts traded in the Over The Counter Market where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

FUTURE CONTRACTS – Standardized contracts traded on recognized exchanges where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

LOCAL AGENCY INVESTMENT FUND – Shares of beneficial interest issued by the State of California pursuant to Government Code Section 16429.1.

MONEY MARKET FUND – Shares of beneficial interest issued by diversified management companies registered with the Securities and Exchange Commission in accordance with Section 270, 2a-7 of Title 17 of the Code of Federal Regulation.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

OPTION CONTRACTS – Contracts traded in either the Over the Counter Market or recognized exchanges where the purchaser has the right but not the obligation to buy or sell a specific amount of an underlying asset at a specific price within a specific time period.

PROMISSORY NOTE – An unsecured promise to pay between two entities. Notes are on a discount or interest-bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds

of the "sale" in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities "sold" are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities "purchased" are typically treasury issues.

SECURITIES LENDING AGREEMENTS – Agreements under which the County agrees to transfer securities to a borrower who, in turn agrees to provide collateral to the County. During the term of the agreement, both the securities and the collateral are held by a third party. At the conclusion of the agreement, the securities are transferred back to the County in return for the collateral.

SUPRANATIONALS – United States dollar denominated senior unsecured unsubordinated obligations issued or unconditionally guaranteed by any of the supranational institutions identified in Government Code Section 53601(Q) which are eligible for purchase and sale within the United States.

TRUST INVESTMENTS – Shares of beneficial interest issued by a joint powers authority organized pursuant to Government Code Section 6509.7 that invests in securities and obligations authorized in Section 53601 (a) to (o) of the Government Code.

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR SEPTEMBER 2023
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of September 2023

No exceptions noted.

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: SEPTEMBER 1, 2023 TO SEPTEMBER 30, 2023
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
NTRD-PSI NON TRADING								
821809747	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	1.800	5.304	25,000,000.00	24,992,769.03	24,991,250.00	19,197,750.00
821809876	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	5.020	25,000,000.00	24,985,456.38	24,983,750.00	19,046,000.00
1022381769	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	4.480	5.439	50,000,000.00	50,000,000.00	50,000,000.00	48,858,000.00
821809165	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	5.278	50,000,000.00	50,000,000.00	50,000,000.00	37,988,500.00
821810272	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	5.094	25,000,000.00	25,000,000.00	25,000,000.00	21,970,500.00
821810769	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2025	1.340	5.285	9,880,000.00	9,880,000.00	9,880,000.00	9,089,797.80
859635093	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/26/2030	3.125	4.988	21,450,000.00	21,385,054.04	21,371,707.50	19,233,142.50
821810841	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	5.279	20,000,000.00	20,000,000.00	20,000,000.00	15,706,200.00
821809066	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	5.242	50,000,000.00	50,000,000.00	50,000,000.00	38,873,500.00
821809519	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	2.125	5.315	30,000,000.00	30,000,000.00	30,000,000.00	23,863,700.00
821809491	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2030	0.950	5.008	25,000,000.00	24,917,538.33	24,881,250.00	19,108,250.00
821809052	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	5.275	50,000,000.00	50,000,000.00	50,000,000.00	38,420,500.00
821810797	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	5.199	25,000,000.00	25,000,000.00	25,000,000.00	20,825,250.00
1104833997	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2025	5.200	5.239	25,000,000.00	25,000,000.00	25,000,000.00	24,973,500.00
821809918	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	5.283	25,000,000.00	25,000,000.00	25,000,000.00	19,158,250.00
821809164	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	5.267	50,000,000.00	49,930,750.28	49,900,000.00	38,438,000.00
821809308	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2027	1.480	5.063	50,000,000.00	50,000,000.00	50,000,000.00	43,233,000.00
821809732	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/16/2025	1.820	5.164	36,274,000.00	36,267,278.82	36,255,683.00	33,759,849.06
821809490	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	5.275	50,000,000.00	50,000,000.00	50,000,000.00	38,564,500.00
821810586	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	5.259	25,000,000.00	25,000,000.00	25,000,000.00	20,721,750.00
821810856	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.844	20,925,000.00	20,961,032.32	20,995,517.25	18,324,859.50
821809448	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2025	0.730	5.390	50,000,000.00	50,000,000.00	50,000,000.00	46,344,500.00
821809462	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2029	1.730	5.200	25,000,000.00	25,000,000.00	25,000,000.00	20,885,250.00
821810615	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	5.210	20,000,000.00	20,000,000.00	20,000,000.00	15,928,000.00
956307628	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2027	5.330	5.853	25,000,000.00	25,000,000.00	25,000,000.00	24,514,750.00
933638115	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2025	5.200	5.787	25,000,000.00	25,000,000.00	25,000,000.00	24,713,000.00
821809731	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2027	1.040	5.115	35,500,000.00	35,500,000.00	35,500,000.00	30,724,885.00
821809493	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/04/2026	1.000	5.160	25,000,000.00	24,980,572.30	24,982,500.00	22,502,000.00
821809485	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	5.268	32,190,000.00	32,190,000.00	32,190,000.00	24,877,719.80
821810530	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	5.302	25,000,000.00	25,000,000.00	25,000,000.00	19,984,250.00
963901902	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	5.473	25,000,000.00	24,984,821.08	24,981,250.00	23,139,250.00
821809064	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	5.278	50,000,000.00	50,000,000.00	50,000,000.00	37,988,500.00
866508567	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/02/2031	4.330	5.629	25,000,000.00	25,000,000.00	25,000,000.00	22,998,500.00
821809877	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2032	2.000	5.038	25,000,000.00	24,896,079.37	24,875,000.00	19,903,250.00
821809521	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/13/2027	1.500	4.887	25,000,000.00	24,988,499.45	24,982,500.00	22,469,250.00
821809507	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	5.091	25,000,000.00	25,000,000.00	25,000,000.00	22,201,750.00
821809500	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	5.278	50,000,000.00	49,910,117.71	49,875,000.00	38,160,500.00
821809224	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	5.267	50,000,000.00	50,000,000.00	50,000,000.00	36,438,000.00
821810455	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	5.013	25,000,000.00	24,981,104.21	24,987,500.00	19,099,250.00
821810701	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	5.110	25,000,000.00	25,000,000.00	25,000,000.00	22,418,500.00
821810743	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	5.200	25,000,000.00	25,000,000.00	25,000,000.00	21,156,250.00
821810441	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	5.325	25,000,000.00	25,000,000.00	25,000,000.00	19,999,250.00
821810497	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	5.301	25,000,000.00	25,000,000.00	25,000,000.00	19,975,250.00
1055914263	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/23/2026	4.820	5.482	25,000,000.00	24,985,921.53	24,982,500.00	24,595,750.00
821809702	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	5.219	25,000,000.00	25,000,000.00	25,000,000.00	22,596,500.00
821810398	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	5.321	25,000,000.00	25,000,000.00	25,000,000.00	19,854,500.00
821809049	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	5.274	50,000,000.00	50,000,000.00	50,000,000.00	38,362,000.00
821809506	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	5.281	25,000,000.00	25,000,000.00	25,000,000.00	18,966,500.00
821809892	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/18/2030	1.340	5.275	25,000,000.00	25,000,000.00	25,000,000.00	19,210,250.00
821809576	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	5.187	40,000,000.00	39,828,267.27	38,885,600.00	32,540,000.00
821809520	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2028	1.450	4.798	25,000,000.00	24,979,863.51	24,973,000.00	21,173,500.00
821810700	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2028	1.540	5.110	25,000,000.00	25,000,000.00	25,000,000.00	22,418,500.00
900293453	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/16/2032	5.730	5.731	25,000,000.00	24,977,812.78	24,975,000.00	23,224,000.00
1048329690	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/09/2028	4.890	5.547	25,000,000.00	25,000,000.00	25,000,000.00	24,123,000.00
821810134	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	5.102	25,000,000.00	25,000,000.00	25,000,000.00	21,985,750.00
821810638	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/08/2027	1.400	5.056	20,000,000.00	20,000,000.00	20,000,000.00	17,317,600.00
821810709	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	5.110	25,000,000.00	25,000,000.00	25,000,000.00	22,418,500.00
821810695	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	5.118	25,000,000.00	25,000,000.00	25,000,000.00	21,305,500.00
821809055	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	5.275	50,000,000.00	50,000,000.00	50,000,000.00	36,420,500.00
821810624	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	5.113	20,000,000.00	19,983,817.09	19,990,000.00	17,859,200.00
821810553	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	5.302	25,000,000.00	25,000,000.00	25,000,000.00	19,984,250.00
821809518	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	5.110	25,000,000.00	25,000,000.00	25,000,000.00	22,354,000.00
821810248	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	5.094	25,000,000.00	25,000,000.00	25,000,000.00	21,970,500.00
821809744	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	5.107	20,000,000.00	20,000,000.00	20,000,000.00	17,805,200.00
821809879	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	5.313	25,000,000.00	25,000,000.00	25,000,000.00	19,576,500.00
821809375	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.844	35,000,000.00	35,000,000.00	35,000,000.00	30,850,900.00
876042078	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2032	4.700	5.746	20,000,000.00	19,930,052.01	19,920,000.00	18,575,800.00
821810566	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	5.244	10,551,000.00	10,540,727.80	10,536,228.60	8,085,969.87
821809771	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	5.254	20,000,000.00	20,000,000.00	20,000,000.00	16,598,400.00
821809233	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	5.107	20,000,000.00	20,000,000.00	20,000,000.00	17,805,200.00
821810653	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	5.313	20,000,000.00	20,000,000.00	20,000,000.00	15,661,200.00
821809054	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	5.283	50,000,000.00	49,956,265.06	49,940,000.00	38,316,500.00
821809501	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2029	1.230	5.231	25,000,000.00	25,000,000.00	25,000,000.00	19,943,750.00
821810431	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/21/2027	0.740	5.056	20,000,000.00	20,000,000.00	20,000,000.00	16,751,000.00
821810793	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	5.199	25,000,000.00	25,000,000.00	25,000,000.00	20,825,250.00
821810319	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	5.083	17,300,000.00	17,285,363.19	17,282,215.00	14,571,444.00
821809515	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/2029	1.430	5.193	30,000,000.00	30,000,000.00	30,000,000.00	24,585,900.00
821809757	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/16/2028	1.830	5.030	25,000,000.00	25,000,000.00	25,000,000.00	21,938,500.00
821810751	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	5.201	25,000,000.00	25,000,000.00	25,000,000.00	21,208,000.00
821809880	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	5.145	25,000,000.00	25,000,000.00	25,000,000.00	22,342,250.00
821809053	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	5.274	50,000,000.00	50,000,000.00	50,000,000.00	38,362,000.00
821809756	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	5.264	20,000,000.00	20,000,000.00	20,000,000.00	16,598,400.00
821810487	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	5.301	25,000,000.00	25,000,000.00	25,000,000.00	19,975,250.00
845641500	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/03/2027	3.490	5.261	25,000,000.00	25,000,000.00	25,000,000.00	23,5

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: SEPTEMBER 1, 2023 TO SEPTEMBER 30, 2023
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

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Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821810450	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	5.013	25,000,000.00	24,972,423.00	24,961,250.00	19,089,250.00
821809475	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	5.244	50,000,000.00	49,951,320.36	49,930,000.00	36,318,500.00
821810051	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/10/2031	1.170	5.038	37,000,000.00	38,846,772.64	38,794,280.00	27,485,080.00
903285066	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/25/2026	3.320	5.050	25,000,000.00	24,996,807.90	24,995,350.00	24,030,750.00
821809670	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	5.187	25,000,000.00	25,000,000.00	25,000,000.00	20,337,500.00
863901898	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	5.473	20,000,000.00	20,000,000.00	20,000,000.00	18,511,400.00
821809419	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/18/2024	0.920	5.378	50,000,000.00	50,033,834.70	50,292,500.00	48,979,500.00
821810781	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	5.026	25,000,000.00	25,000,000.00	25,000,000.00	21,737,500.00
821809306	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/13/2024	2.310	5.457	50,000,000.00	50,000,000.00	50,000,000.00	49,048,500.00
821809572	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	5.121	40,000,000.00	40,000,000.00	40,000,000.00	34,851,200.00
821809840	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/24/2029	2.000	5.238	25,000,000.00	25,000,000.00	25,000,000.00	21,283,500.00
821810092	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	5.227	25,000,000.00	25,000,000.00	25,000,000.00	19,875,500.00
821809783	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2031	1.980	5.279	25,000,000.00	25,000,000.00	25,000,000.00	19,632,750.00
821810303	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	5.313	25,000,000.00	25,000,000.00	25,000,000.00	19,882,250.00
821810798	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	5.201	25,000,000.00	25,000,000.00	25,000,000.00	21,208,000.00
821809474	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/03/2027	1.100	5.110	50,000,000.00	49,978,822.78	49,962,500.00	43,787,500.00
821809067	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	5.242	50,000,000.00	50,000,000.00	50,000,000.00	38,873,500.00
821809418	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	1.500	5.013	50,000,000.00	49,986,598.81	49,977,500.00	42,114,000.00
821809044	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	5.278	50,000,000.00	50,000,000.00	50,000,000.00	38,160,500.00
821809470	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/17/2027	1.000	5.106	50,000,000.00	50,000,000.00	50,000,000.00	43,552,500.00
868381864	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/08/2028	3.780	5.312	25,000,000.00	25,000,000.00	25,000,000.00	23,426,250.00
821810450	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	5.325	25,000,000.00	25,000,000.00	25,000,000.00	19,999,250.00
821810677	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	5.020	21,750,000.00	21,750,000.00	21,750,000.00	16,570,020.00
888663308	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.573	25,000,000.00	25,000,000.00	25,000,000.00	23,470,750.00
821810762	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	5.275	6,000,000.00	6,000,000.00	6,000,000.00	4,827,740.00
821809512	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	5.113	25,000,000.00	25,000,000.00	25,000,000.00	22,324,000.00
821809015	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	5.227	43,338,000.00	43,295,297.57	43,272,993.00	34,454,576.78
821808973	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2028	1.850	5.182	22,000,000.00	22,000,000.00	22,000,000.00	18,534,780.00
821809498	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	5.210	25,000,000.00	25,000,000.00	25,000,000.00	19,910,000.00
821809911	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	5.275	25,000,000.00	25,000,000.00	25,000,000.00	19,210,250.00
888663309	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.573	25,000,000.00	25,000,000.00	25,000,000.00	23,470,750.00
821810776	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	5.028	25,000,000.00	25,000,000.00	25,000,000.00	21,737,500.00
821809286	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	5.222	50,000,000.00	49,776,681.63	49,875,000.00	41,373,000.00
908085817	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/06/2029	4.400	5.608	25,000,000.00	25,000,000.00	25,000,000.00	23,491,500.00
821809072	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	5.227	45,200,000.00	45,200,000.00	45,200,000.00	35,934,904.00
821809940	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/21/2030	0.990	5.011	50,000,000.00	49,936,492.33	49,910,000.00	38,166,000.00
821809128	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	5.121	50,000,000.00	50,000,000.00	50,000,000.00	42,921,000.00
821810280	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	5.318	25,000,000.00	25,000,000.00	25,000,000.00	19,700,000.00
821810407	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	5.321	25,000,000.00	25,000,000.00	25,000,000.00	19,854,500.00
821809218	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.844	50,000,000.00	50,000,000.00	50,000,000.00	43,787,000.00
821809413	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/08/2024	0.875	5.587	50,000,000.00	50,000,000.00	50,000,000.00	48,797,500.00
821809486	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,642,000.00
821809738	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2027	1.780	5.131	25,000,000.00	25,000,000.00	25,000,000.00	22,468,000.00
821809273	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	5.278	50,000,000.00	50,000,000.00	50,000,000.00	37,988,500.00
861158868	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	3.375	5.240	25,000,000.00	25,000,000.00	25,000,000.00	23,855,500.00
821809287	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/03/2024	1.625	5.373	50,000,000.00	49,985,911.31	49,940,000.00	47,887,500.00
821809142	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	5.020	22,958,000.00	22,954,331.14	22,953,704.40	17,488,799.04
821809667	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	5.145	25,000,000.00	25,000,000.00	25,000,000.00	22,342,250.00
821809098	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	5.121	50,000,000.00	50,000,000.00	50,000,000.00	43,314,000.00
821809170	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	5.047	18,330,000.00	18,330,000.00	18,330,000.00	13,290,166.50
821809057	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	5.283	50,000,000.00	49,980,886.07	49,987,500.00	38,316,500.00
821810764	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	5.275	8,525,000.00	8,525,000.00	8,525,000.00	5,013,875.25
821809231	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2031	2.050	5.307	45,000,000.00	45,000,000.00	45,000,000.00	35,323,200.00
821810650	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	5.013	20,000,000.00	19,805,867.47	19,868,200.00	15,279,400.00
1064302239	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/14/2028	5.430	5.818	25,000,000.00	25,000,000.00	25,000,000.00	24,599,000.00
821810222	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	5.102	25,000,000.00	25,000,000.00	25,000,000.00	21,985,750.00
821810524	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	5.301	25,000,000.00	25,000,000.00	25,000,000.00	19,975,250.00
888663310	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.573	50,000,000.00	50,000,000.00	50,000,000.00	46,941,500.00
821809056	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	5.121	50,000,000.00	50,000,000.00	50,000,000.00	42,921,000.00
821809499	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/01/2028	1.120	5.113	25,000,000.00	25,000,000.00	25,000,000.00	20,703,750.00
1081954931	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/14/2025	5.370	—	25,000,000.00	25,000,000.00	25,000,000.00	24,917,250.00
821809197	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2031	1.970	5.300	45,000,000.00	45,000,000.00	45,000,000.00	35,784,200.00
821810377	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	5.047	18,340,000.00	18,340,000.00	18,340,000.00	13,297,417.00
821809513	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2028	1.400	5.118	25,000,000.00	24,967,289.39	24,950,000.00	21,249,000.00
821809658	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.844	50,000,000.00	50,000,000.00	50,000,000.00	43,787,000.00
946107250	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	5.813	25,000,000.00	25,000,000.00	25,000,000.00	24,710,000.00
821810560	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	5.259	25,000,000.00	25,000,000.00	25,000,000.00	20,721,750.00
821809078	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	5.278	48,935,000.00	48,897,086.75	48,882,639.55	37,179,344.95
821810773	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	5.110	10,000,000.00	10,000,000.00	10,000,000.00	8,941,600.00
829937660	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	5.357	8,200,000.00	8,200,000.00	8,200,000.00	7,481,270.00
1007769781	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2027	5.270	5.804	25,000,000.00	25,000,000.00	25,000,000.00	24,580,500.00
821809133	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	5.121	50,000,000.00	50,000,000.00	50,000,000.00	42,921,000.00
821810084	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2034	2.340	5.382	38,700,000.00	38,668,897.95	38,681,300.00	29,478,177.00
821810127	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	5.227	25,000,000.00	24,983,612.80	24,975,000.00	19,875,500.00
821809481	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	5.281	50,000,000.00	50,000,000.00	50,000,000.00	37,933,000.00
821809048	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	5.278	50,000,000.00	49,910,117.71	49,875,000.00	38,160,500.00
821809509	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	5.030	27,000,000.00	27,000,000.00	27,000,000.00	23,693,580.00
821810603	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	5.091	12,000,000.00	11,992,254.25	11,988,000.00	10,656,840.00
821809879	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	5.219	25,000,000.00	25,000,000.00	25,000,000.00	22,596,500.00
821810673	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	5.222	20,945,000.00	20,851,451.95	20,808,657.50	17,331,149.70
821809785	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2029	1.930	5.252	25,000,000.00	25,000,000.00	25,000,000.00	20,847,750.00
948107249	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2028	5.340	5.813	25,000,000.00	25,000,000.00	25,000,000.00	24,710,000.00
821809423	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/22/2027	0.875	5.104	25,000,000.00	25,000,000.00	25,000,000.00	21,449,000.00
821809297	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/24/2031	1.980	5.297	50,000,000.00	49,906,215.66	49,875,000.00	39,858,500.00
821810284	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2033	2.350					

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: SEPTEMBER 1, 2023 TO SEPTEMBER 30, 2023
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

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Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809466	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/03/2030	1.740	5.252	25,000,000.00	25,000,000.00	25,000,000.00	20,107,750.00
821809480	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.170	5.277	50,000,000.00	49,945,783.15	49,925,000.00	37,782,500.00
829937661	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	5.357	21,000,000.00	21,000,000.00	21,000,000.00	19,158,350.00
840008631	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2032	4.000	5.473	25,000,000.00	25,000,000.00	25,000,000.00	22,509,750.00
821810674	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2028	1.875	5.047	21,250,000.00	21,230,796.44	21,223,437.50	18,651,782.50
821810547	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	5.302	25,000,000.00	25,000,000.00	25,000,000.00	19,984,250.00
821810744	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	5.200	25,000,000.00	25,000,000.00	25,000,000.00	21,156,250.00
821809190	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/24/2023	0.550	5.082	50,000,000.00	49,991,140.63	49,884,500.00	49,855,000.00
821810340	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	5.427	18,000,000.00	18,017,853.22	18,103,140.00	17,507,520.00
821810354	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	5.321	25,000,000.00	25,000,000.00	25,000,000.00	19,854,500.00
821810756	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	5.201	25,000,000.00	25,000,000.00	25,000,000.00	21,208,000.00
825556677	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/21/2029	1.870	5.292	50,000,000.00	49,969,490.21	49,981,000.00	44,305,000.00
821810647	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2028	2.450	5.192	20,000,000.00	20,000,000.00	20,000,000.00	18,601,600.00
821809298	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	5.301	50,000,000.00	49,849,835.53	49,800,000.00	39,950,500.00
821809511	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	5.259	27,200,000.00	27,200,000.00	27,200,000.00	22,545,264.00
821810576	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2031	1.940	5.303	11,923,000.00	11,923,000.00	11,923,000.00	9,424,773.81
865756667	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2029	3.140	4.917	18,250,000.00	16,218,124.93	16,210,512.50	14,855,587.50
821810633	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2032	1.430	5.110	20,000,000.00	20,000,000.00	20,000,000.00	17,883,200.00
821810704	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	5.110	25,000,000.00	25,000,000.00	25,000,000.00	22,418,500.00
821810661	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	5.321	20,900,000.00	20,900,000.00	20,900,000.00	18,598,362.00
821810875	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/2029	1.590	5.228	21,072,000.00	20,991,698.17	20,968,640.00	17,329,402.08
899279663	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/17/2026	3.960	5.334	25,000,000.00	25,000,000.00	25,000,000.00	24,091,750.00
821810452	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/14/2028	1.000	5.110	20,000,000.00	20,000,000.00	20,000,000.00	16,439,200.00
821810761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.844	5,000,000.00	5,000,000.00	5,000,000.00	4,378,700.00
821810890	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	5.283	25,000,000.00	25,000,000.00	25,000,000.00	19,158,250.00
821809961	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	5.047	18,330,000.00	18,330,000.00	18,330,000.00	13,290,166.50
821810044	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	5.427	50,000,000.00	50,049,592.29	50,266,500.00	48,632,000.00
867824350	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/06/2026	3.780	5.312	25,000,000.00	25,000,000.00	25,000,000.00	23,426,250.00
821809762	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	5.254	20,000,000.00	20,000,000.00	20,000,000.00	16,598,400.00
821809496	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.844	25,000,000.00	25,000,000.00	25,000,000.00	21,893,500.00
821810689	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	5.283	25,000,000.00	25,000,000.00	25,000,000.00	19,158,250.00
1104833999	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2026	5.200	5.239	25,000,000.00	25,000,000.00	25,000,000.00	24,973,500.00
821810310	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	5.313	25,000,000.00	25,000,000.00	25,000,000.00	19,882,250.00
821810605	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	5.316	25,000,000.00	25,000,000.00	25,000,000.00	19,700,000.00
821810282	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	5.318	25,000,000.00	25,000,000.00	25,000,000.00	19,700,000.00
821809425	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	0.940	5.193	25,000,000.00	25,000,000.00	25,000,000.00	22,462,750.00
821809130	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	5.121	50,000,000.00	49,827,464.79	49,887,500.00	42,921,000.00
899594363	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/15/2024	3.300	5.427	25,000,000.00	25,000,000.00	25,000,000.00	24,549,000.00
821809878	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	5.187	25,000,000.00	25,000,000.00	25,000,000.00	20,337,500.00
876366161	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2029	4.270	5.562	25,000,000.00	25,000,000.00	25,000,000.00	23,426,500.00
821810727	FEDERAL HOME LOAN BANKS	10/06/2030	1.250	5.257	50,000,000.00	50,000,000.00	50,000,000.00	38,332,000.00
821809307	FEDERAL HOME LOAN BANKS	08/10/2028	1.020	5.082	32,985,000.00	32,985,000.00	32,985,000.00	27,282,575.65
870006897	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	5.417	25,000,000.00	25,000,000.00	25,000,000.00	24,211,000.00
821810783	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	5.297	50,000,000.00	50,000,000.00	50,000,000.00	36,914,000.00
821810712	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	5.267	50,000,000.00	50,000,000.00	50,000,000.00	38,221,000.00
821852235	FEDERAL HOME LOAN BANKS	03/03/2025	2.000	5.507	25,000,000.00	25,000,000.00	25,000,000.00	23,811,500.00
821809606	FEDERAL HOME LOAN BANKS	04/27/2029	1.550	5.195	25,000,000.00	25,000,000.00	25,000,000.00	20,635,500.00
828331469	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.478	50,000,000.00	50,000,000.00	50,000,000.00	47,984,000.00
870007040	FEDERAL HOME LOAN BANKS	06/29/2027	3.800	5.306	25,000,000.00	25,000,000.00	25,000,000.00	23,731,500.00
869387879	FEDERAL HOME LOAN BANKS	06/27/2025	3.335	5.406	25,000,000.00	25,000,000.00	25,000,000.00	24,147,000.00
821809149	FEDERAL HOME LOAN BANKS	07/06/2027	1.020	5.090	24,165,000.00	24,181,744.73	24,178,953.75	20,846,502.60
856727042	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.469	25,000,000.00	25,000,000.00	25,000,000.00	24,714,750.00
841371341	FEDERAL HOME LOAN BANKS	04/21/2027	3.260	5.199	25,000,000.00	25,000,000.00	25,000,000.00	23,442,000.00
821810799	FEDERAL HOME LOAN BANKS	01/27/2032	1.520	5.127	50,000,000.00	50,000,000.00	50,000,000.00	44,545,000.00
820231279	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	5.480	25,000,000.00	25,000,000.00	25,000,000.00	23,788,250.00
850346601	FEDERAL HOME LOAN BANKS	05/05/2025	3.100	5.443	25,000,000.00	25,000,000.00	25,000,000.00	24,113,000.00
821809562	FEDERAL HOME LOAN BANKS	11/23/2026	1.375	5.109	25,000,000.00	25,000,000.00	25,000,000.00	22,314,750.00
821809632	FEDERAL HOME LOAN BANKS	10/27/2027	1.400	5.049	25,000,000.00	25,000,000.00	25,000,000.00	21,675,250.00
821810764	FEDERAL HOME LOAN BANKS	12/29/2026	1.400	5.089	50,000,000.00	50,000,000.00	50,000,000.00	44,538,000.00
826608930	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	5.481	50,000,000.00	50,000,000.00	50,000,000.00	47,548,000.00
821809534	FEDERAL HOME LOAN BANKS	10/27/2026	1.250	5.100	25,000,000.00	25,000,000.00	25,000,000.00	22,289,750.00
826808941	FEDERAL HOME LOAN BANKS	03/24/2025	2.030	5.481	50,000,000.00	50,000,000.00	50,000,000.00	47,569,000.00
984352416	FEDERAL HOME LOAN BANKS	02/27/2026	5.100	5.745	25,000,000.00	25,000,000.00	25,000,000.00	24,840,250.00
821809844	FEDERAL HOME LOAN BANKS	05/18/2028	1.450	5.073	25,000,000.00	25,000,000.00	25,000,000.00	21,299,250.00
821809587	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	5.121	40,950,000.00	40,950,000.00	40,950,000.00	37,362,370.50
821810681	FEDERAL HOME LOAN BANKS	01/28/2031	1.320	5.282	50,000,000.00	50,000,000.00	50,000,000.00	38,086,000.00
821810610	FEDERAL HOME LOAN BANKS	11/17/2028	1.800	5.181	12,000,000.00	12,000,000.00	12,000,000.00	10,094,280.00
826608927	FEDERAL HOME LOAN BANKS	03/24/2025	1.890	5.480	50,000,000.00	50,000,000.00	50,000,000.00	47,471,000.00
821810738	FEDERAL HOME LOAN BANKS	01/27/2031	1.280	5.281	50,000,000.00	50,000,000.00	50,000,000.00	37,911,500.00
856727044	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.469	50,000,000.00	50,000,000.00	50,000,000.00	49,429,500.00
821809219	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	5.546	25,000,000.00	25,000,000.00	25,000,000.00	23,719,000.00
826608942	FEDERAL HOME LOAN BANKS	03/24/2025	1.875	5.480	50,000,000.00	50,000,000.00	50,000,000.00	47,460,500.00
821809659	FEDERAL HOME LOAN BANKS	12/29/2027	1.500	5.063	25,000,000.00	25,000,000.00	25,000,000.00	21,631,250.00
859220857	FEDERAL HOME LOAN BANKS	05/19/2025	3.350	5.440	25,000,000.00	25,000,000.00	25,000,000.00	24,190,000.00
821809546	FEDERAL HOME LOAN BANKS	10/27/2026	1.280	5.100	25,000,000.00	25,000,000.00	25,000,000.00	22,310,750.00
821852239	FEDERAL HOME LOAN BANKS	03/10/2025	2.000	5.494	25,000,000.00	25,000,000.00	25,000,000.00	23,800,250.00
821809529	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	5.278	25,000,000.00	25,000,000.00	25,000,000.00	19,009,000.00
850348592	FEDERAL HOME LOAN BANKS	05/23/2025	3.450	5.443	25,000,000.00	25,000,000.00	25,000,000.00	24,222,500.00
855441198	FEDERAL HOME LOAN BANKS	05/16/2025	3.320	5.441	25,000,000.00	25,000,000.00	25,000,000.00	24,182,250.00
835023451	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	5.448	25,000,000.00	24,998,034.41	24,998,250.00	24,091,750.00
851779930	FEDERAL HOME LOAN BANKS	05/09/2025	3.300	5.450	25,000,000.00	25,000,000.00	25,000,000.00	24,180,500.00
821809187	FEDERAL HOME LOAN BANKS	01/26/2029	1.875	5.233	25,000,000.00	25,000,000.00	25,000,000.00	21,141,500.00
861464478	FEDERAL HOME LOAN BANKS	02/26/2024	2.750	5.473	50,000,000.00	50,000,000.00	50,000,000.00	49,453,500.00
821809234	FEDERAL HOME LOAN BANKS	01/27/2032	2.250	5.322	22,700,000.00	22,700,000.00	22,700,000.00	18,056,942.00
941891127	FEDERAL HOME LOAN BANKS	11/15/2023	4.825	5.407	25,000,000.00	25,000,000.00	25,000,000.00	24,972,250.00
836624938	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	5.486	25,000,000.00	25,000,000.00	25,000,000.00	23,850,750.00
821809186	FEDERAL HOME LOAN BANKS	12/1						

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: SEPTEMBER 1, 2023 TO SEPTEMBER 30, 2023
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821810683	FEDERAL HOME LOAN BANKS	01/27/2027	1.625	5.128	25,000,000.00	25,000,000.00	25,000,000.00	22,351,000.00
821809600	FEDERAL HOME LOAN BANKS	02/28/2025	1.500	5.324	25,000,000.00	25,000,000.00	25,000,000.00	23,714,000.00
819378330	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.478	50,000,000.00	50,000,000.00	50,000,000.00	47,534,000.00
821809558	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	5.297	25,000,000.00	25,000,000.00	25,000,000.00	18,457,000.00
843475066	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	5.456	25,000,000.00	25,000,000.00	25,000,000.00	24,086,250.00
821852237	FEDERAL HOME LOAN BANKS	03/07/2025	1.740	5.499	25,000,000.00	25,000,000.00	25,000,000.00	23,716,500.00
826808940	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	5.480	25,000,000.00	25,000,000.00	25,000,000.00	23,788,250.00
1091802991	FEDERAL HOME LOAN BANKS	08/28/2026	5.550	5.920	25,000,000.00	25,000,000.00	25,000,000.00	24,754,250.00
821810696	FEDERAL HOME LOAN BANKS	02/03/2031	1.320	5.284	50,000,000.00	50,000,000.00	50,000,000.00	38,082,000.00
837511310	FEDERAL HOME LOAN BANKS	04/25/2025	3.020	5.456	25,000,000.00	25,000,000.00	25,000,000.00	24,093,500.00
821809221	FEDERAL HOME LOAN BANKS	01/27/2027	1.750	5.130	25,000,000.00	25,000,000.00	25,000,000.00	22,444,000.00
821809601	FEDERAL HOME LOAN BANKS	01/25/2027	1.540	5.128	25,000,000.00	25,000,000.00	25,000,000.00	22,291,250.00
821809460	FEDERAL HOME LOAN BANKS	11/12/2026	1.100	5.107	30,000,000.00	30,000,000.00	30,000,000.00	26,573,100.00
811657280	FEDERAL HOME LOAN BANKS	03/07/2025	2.010	5.499	25,000,000.00	25,000,000.00	25,000,000.00	23,808,500.00
842850538	FEDERAL HOME LOAN BANKS	05/19/2025	3.210	5.431	25,000,000.00	25,000,000.00	25,000,000.00	24,136,250.00
821809953	FEDERAL HOME LOAN BANKS	07/28/2027	0.770	5.085	50,000,000.00	50,000,000.00	50,000,000.00	42,575,500.00
821810734	FEDERAL HOME LOAN BANKS	02/24/2031	1.250	5.284	50,000,000.00	50,000,000.00	50,000,000.00	37,773,000.00
841371336	FEDERAL HOME LOAN BANKS	05/12/2025	3.120	5.432	25,000,000.00	25,000,000.00	25,000,000.00	24,114,500.00
870006889	FEDERAL HOME LOAN BANKS	08/27/2025	3.500	5.417	25,000,000.00	25,000,000.00	25,000,000.00	24,211,000.00
821810791	FEDERAL HOME LOAN BANKS	01/27/2033	1.500	5.277	50,000,000.00	50,000,000.00	50,000,000.00	36,227,500.00
821809243	FEDERAL HOME LOAN BANKS	03/14/2031	1.500	5.049	25,000,000.00	24,794,291.18	24,723,000.00	19,542,750.00
821810706	FEDERAL HOME LOAN BANKS	01/27/2032	1.340	5.297	50,000,000.00	50,000,000.00	50,000,000.00	36,815,000.00
821809215	FEDERAL HOME LOAN BANKS	01/27/2027	1.700	5.129	25,000,000.00	25,000,000.00	25,000,000.00	22,407,000.00
821809640	FEDERAL HOME LOAN BANKS	12/01/2026	1.420	5.099	25,000,000.00	25,000,000.00	25,000,000.00	22,336,750.00
821809199	FEDERAL HOME LOAN BANKS	12/30/2027	0.875	5.055	22,000,000.00	22,000,000.00	22,000,000.00	18,520,040.00
821809230	FEDERAL HOME LOAN BANKS	01/20/2032	2.160	5.318	25,000,000.00	25,000,000.00	25,000,000.00	19,752,750.00
821809996	FEDERAL HOME LOAN BANKS	04/28/2026	1.050	5.193	50,000,000.00	50,000,000.00	50,000,000.00	45,056,000.00
821809655	FEDERAL HOME LOAN BANKS	12/30/2026	1.500	5.089	25,000,000.00	25,000,000.00	25,000,000.00	22,340,500.00
817178483	FEDERAL HOME LOAN BANKS	03/03/2025	1.720	5.506	25,000,000.00	25,000,000.00	25,000,000.00	23,716,750.00
849799807	FEDERAL HOME LOAN BANKS	05/23/2025	3.400	5.441	25,000,000.00	25,000,000.00	25,000,000.00	24,204,000.00
821809627	FEDERAL HOME LOAN BANKS	11/23/2027	1.390	5.054	25,000,000.00	25,000,000.00	25,000,000.00	21,608,750.00
836624939	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	5.466	25,000,000.00	25,000,000.00	25,000,000.00	23,890,750.00
821809682	FEDERAL HOME LOAN BANKS	12/23/2026	2.090	5.104	40,000,000.00	40,000,000.00	40,000,000.00	36,446,800.00
870418077	FEDERAL HOME LOAN BANKS	08/27/2025	3.820	5.452	25,000,000.00	25,000,000.00	25,000,000.00	24,328,000.00
821809596	FEDERAL HOME LOAN BANKS	01/27/2027	1.500	5.127	25,000,000.00	25,000,000.00	25,000,000.00	22,257,500.00
821809610	FEDERAL HOME LOAN BANKS	02/28/2025	1.550	5.537	25,000,000.00	25,000,000.00	25,000,000.00	23,661,750.00
821108957	FEDERAL HOME LOAN BANKS	04/04/2025	2.080	5.473	25,000,000.00	25,000,000.00	25,000,000.00	23,783,250.00
835023450	FEDERAL HOME LOAN BANKS	04/28/2025	3.010	5.448	25,000,000.00	25,000,000.00	25,000,000.00	24,088,250.00
821810778	FEDERAL HOME LOAN BANKS	02/17/2032	1.350	5.303	50,000,000.00	50,000,000.00	50,000,000.00	36,781,500.00
843475069	FEDERAL HOME LOAN BANKS	04/25/2025	2.910	5.454	25,000,000.00	25,000,000.00	25,000,000.00	24,053,500.00
821809554	FEDERAL HOME LOAN BANKS	11/23/2026	1.300	5.109	25,000,000.00	25,000,000.00	25,000,000.00	22,261,250.00
850346595	FEDERAL HOME LOAN BANKS	05/23/2025	3.500	5.446	25,000,000.00	25,000,000.00	25,000,000.00	24,241,000.00
821810420	FEDERAL HOME LOAN BANKS	12/30/2030	1.290	5.279	19,875,000.00	19,875,000.00	19,875,000.00	15,148,327.50
833040168	FEDERAL HOME LOAN BANKS	04/04/2025	2.090	5.473	25,000,000.00	25,000,000.00	25,000,000.00	23,787,000.00
833040183	FEDERAL HOME LOAN BANKS	04/27/2027	3.250	5.196	50,000,000.00	50,000,000.00	50,000,000.00	46,859,000.00
844868359	FEDERAL HOME LOAN BANKS	04/28/2025	3.000	5.447	25,000,000.00	25,000,000.00	25,000,000.00	24,084,750.00
821809611	FEDERAL HOME LOAN BANKS	12/21/2027	1.610	5.066	25,000,000.00	25,000,000.00	25,000,000.00	21,748,000.00
821810777	FEDERAL HOME LOAN BANKS	01/27/2032	1.350	5.297	50,000,000.00	50,000,000.00	50,000,000.00	36,848,000.00
821809583	FEDERAL HOME LOAN BANKS	12/30/2030	1.250	5.276	40,440,000.00	40,440,000.00	40,440,000.00	30,727,120.80
837511314	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	5.448	25,000,000.00	25,000,000.00	25,000,000.00	24,091,750.00
821810893	FEDERAL HOME LOAN BANKS	01/27/2027	1.880	5.129	25,000,000.00	25,000,000.00	25,000,000.00	22,377,000.00
821810702	FEDERAL HOME LOAN BANKS	02/24/2031	1.320	5.285	50,000,000.00	50,000,000.00	50,000,000.00	37,982,500.00
844868360	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	5.458	50,000,000.00	50,000,000.00	50,000,000.00	48,172,500.00
821810688	FEDERAL HOME LOAN BANKS	02/24/2025	1.850	5.545	25,000,000.00	25,000,000.00	25,000,000.00	23,702,500.00
867882855	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.469	25,000,000.00	25,000,000.00	25,000,000.00	24,714,750.00
841085426	FEDERAL HOME LOAN BANKS	04/21/2026	3.000	5.231	25,000,000.00	25,000,000.00	25,000,000.00	23,678,500.00
821810028	FEDERAL HOME LOAN BANKS	04/27/2027	1.200	5.090	50,000,000.00	50,000,000.00	50,000,000.00	43,710,000.00
813949229	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	5.481	50,000,000.00	50,000,000.00	50,000,000.00	47,548,000.00
877588744	FEDERAL HOME LOAN BANKS	06/28/2027	3.300	5.128	25,000,000.00	25,000,000.00	25,000,000.00	23,458,500.00
838488791	FEDERAL HOME LOAN BANKS	04/14/2025	2.800	5.464	25,000,000.00	25,000,000.00	25,000,000.00	23,954,500.00
821809161	FEDERAL HOME LOAN BANKS	01/19/2029	1.770	5.230	25,000,000.00	25,000,000.00	25,000,000.00	21,036,500.00
819993801	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.478	50,000,000.00	50,000,000.00	50,000,000.00	47,534,000.00
821810283	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	5.548	15,000,000.00	15,000,000.00	15,000,000.00	14,231,400.00
821809368	FEDERAL HOME LOAN BANKS	12/18/2030	1.280	5.278	33,200,000.00	33,192,819.12	33,190,040.00	25,320,844.00
821810055	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	5.267	38,200,000.00	38,200,000.00	38,200,000.00	29,200,844.00
821810887	FEDERAL HOME LOAN BANKS	01/27/2027	1.850	5.129	25,000,000.00	25,000,000.00	25,000,000.00	22,368,500.00
821809943	FEDERAL HOME LOAN BANKS	12/08/2023	0.500	8.027	50,000,000.00	49,997,128.88	49,968,500.00	49,475,500.00
821810000	FEDERAL HOME LOAN BANKS	10/02/2030	1.080	5.265	50,000,000.00	50,000,000.00	50,000,000.00	37,887,000.00
821809567	FEDERAL HOME LOAN BANKS	09/30/2030	1.300	5.268	39,950,000.00	39,950,000.00	39,950,000.00	30,765,495.00
821809663	FEDERAL HOME LOAN BANKS	12/13/2028	1.700	5.198	25,000,000.00	25,000,000.00	25,000,000.00	21,055,750.00
821809680	FEDERAL HOME LOAN BANKS	03/30/2026	1.030	5.214	25,000,000.00	25,000,000.00	25,000,000.00	22,575,000.00
821810730	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	5.278	50,000,000.00	50,000,000.00	50,000,000.00	38,016,000.00
821809694	FEDERAL HOME LOAN BANKS	08/24/2029	1.150	5.227	25,000,000.00	25,000,000.00	25,000,000.00	19,880,000.00
824373426	FEDERAL HOME LOAN BANKS	05/04/2027	1.200	5.123	19,444,444.44	19,444,444.45	19,444,444.45	16,967,222.22
821810786	FEDERAL HOME LOAN BANKS	01/27/2033	1.485	5.278	50,000,000.00	50,000,000.00	50,000,000.00	36,207,000.00
821809174	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	5.121	50,000,000.00	50,000,000.00	50,000,000.00	45,819,500.00
821809202	FEDERAL HOME LOAN BANKS	12/16/2026	2.020	5.106	50,000,000.00	50,000,000.00	50,000,000.00	45,478,500.00
821809241	FEDERAL HOME LOAN BANKS	02/17/2032	2.400	5.336	25,000,000.00	25,000,000.00	25,000,000.00	20,090,250.00
821809550	FEDERAL HOME LOAN BANKS	08/08/2026	1.290	5.167	25,000,000.00	25,000,000.00	25,000,000.00	22,593,000.00
839545177	FEDERAL HOME LOAN BANKS	04/17/2025	2.800	5.459	25,000,000.00	25,000,000.00	25,000,000.00	23,951,000.00
821809972	FEDERAL HOME LOAN BANKS	08/25/2027	1.000	5.104	50,000,000.00	50,000,000.00	50,000,000.00	43,095,000.00
821809145	FEDERAL HOME LOAN BANKS	12/08/2031	2.080	5.308	24,000,000.00	24,000,000.00	24,000,000.00	18,906,000.00
858143703	FEDERAL HOME LOAN BANKS	08/07/2027	3.250	5.129	25,000,000.00	25,000,000.00	25,000,000.00	23,436,000.00
883310256	FEDERAL HOME LOAN BANKS	07/08/2024	3.000	5.503	18,000,000.00	17,986,576.58	17,965,080.00	17,861,780.00
821809636	FEDERAL HOME LOAN BANKS	12/01/2026	1.400	5.099	25,000,000.00	25,000,000.00	25,000,000.00	22,322,250.00
840297222	FEDERAL HOME LOAN BANKS	04/04/2025	2.210	5.474	25,000,000.00	25,000,000.00	25,000,000.00	23,829,750.00
877589745	FEDERAL HOME LOAN BANKS	06/28/2027	4.260	5.427	25,000,000.00	25,000,000.00	25,000,000.00	24,020,750.00

LOS ANGELES COUNTY TREASURER
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ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809850	FEDERAL HOME LOAN BANKS	02/24/2031	1.480	5.287	25,000,000.00	25,000,000.00	25,000,000.00	19,200,750.00
853951950	FEDERAL HOME LOAN BANKS	05/12/2025	3.200	5.435	25,000,000.00	25,000,000.00	25,000,000.00	24,143,750.00
838488793	FEDERAL HOME LOAN BANKS	04/14/2025	2.840	5.468	25,000,000.00	25,000,000.00	25,000,000.00	24,040,750.00
821809805	FEDERAL HOME LOAN MORTGAGE CORP	05/04/2027	1.050	5.121	50,000,000.00	50,000,000.00	50,000,000.00	43,388,500.00
984735907	FEDERAL HOME LOAN MORTGAGE CORP	02/09/2026	5.125	5.757	25,000,000.00	25,000,000.00	25,000,000.00	24,853,750.00
821809108	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.280	5.268	25,000,000.00	25,000,000.00	25,000,000.00	19,249,000.00
821810457	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2032	1.490	5.266	50,000,000.00	50,000,000.00	50,000,000.00	36,419,000.00
1086289196	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	6.000	6.244	25,000,000.00	25,000,000.00	25,000,000.00	24,789,500.00
874729125	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	5.475	25,000,000.00	25,000,000.00	25,000,000.00	24,392,750.00
955084907	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.130	5.757	25,000,000.00	25,000,000.00	25,000,000.00	24,671,250.00
904121726	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2025	4.000	3.999	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00
969524875	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.350	5.849	25,000,000.00	25,000,000.00	25,000,000.00	24,730,000.00
1020652756	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2027	5.350	5.850	50,000,000.00	50,000,000.00	50,000,000.00	49,201,500.00
1105717474	FEDERAL HOME LOAN MORTGAGE CORP	03/25/2027	5.500	5.527	50,000,000.00	50,000,000.00	50,000,000.00	49,957,500.00
1031594255	FEDERAL HOME LOAN MORTGAGE CORP	05/07/2027	5.310	5.849	25,000,000.00	25,000,000.00	25,000,000.00	24,568,250.00
988588943	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.530	5.936	25,000,000.00	25,000,000.00	25,000,000.00	24,772,000.00
1087607704	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2028	5.300	5.463	50,000,000.00	50,000,000.00	50,000,000.00	49,851,000.00
821809094	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2030	1.200	5.245	25,000,000.00	25,000,000.00	25,000,000.00	19,200,500.00
821810557	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	5.269	50,000,000.00	50,000,000.00	50,000,000.00	38,427,000.00
1063191001	FEDERAL HOME LOAN MORTGAGE CORP	07/25/2027	5.850	6.147	50,000,000.00	50,000,000.00	50,000,000.00	49,495,500.00
956934712	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.100	5.730	25,000,000.00	25,000,000.00	25,000,000.00	24,838,500.00
821809107	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	5.268	25,000,000.00	24,994,705.81	24,982,500.00	19,153,000.00
821809093	FEDERAL HOME LOAN MORTGAGE CORP	08/20/2029	1.100	5.226	25,000,000.00	25,000,000.00	25,000,000.00	19,826,000.00
944243824	FEDERAL HOME LOAN MORTGAGE CORP	12/06/2025	5.160	5.769	25,000,000.00	25,000,000.00	25,000,000.00	24,688,750.00
1108577827	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2028	6.020	6.000	50,000,000.00	50,000,000.00	50,000,000.00	50,041,500.00
886107584	FEDERAL HOME LOAN MORTGAGE CORP	07/25/2025	3.650	5.408	25,000,000.00	25,000,000.00	25,000,000.00	24,245,750.00
821810698	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.070	5.115	50,000,000.00	50,000,000.00	50,000,000.00	43,324,000.00
821810059	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	5.295	50,000,000.00	50,000,000.00	50,000,000.00	45,351,000.00
821809206	FEDERAL HOME LOAN MORTGAGE CORP	11/05/2032	1.500	5.286	50,000,000.00	50,000,000.00	50,000,000.00	36,522,500.00
821809648	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	5.287	50,000,000.00	50,000,000.00	50,000,000.00	38,389,000.00
960234242	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.767	25,000,000.00	25,000,000.00	25,000,000.00	24,878,500.00
1063794965	FEDERAL HOME LOAN MORTGAGE CORP	07/25/2027	6.050	6.275	25,000,000.00	25,000,000.00	25,000,000.00	24,808,750.00
821810414	FEDERAL HOME LOAN MORTGAGE CORP	11/17/2031	1.410	5.268	50,000,000.00	50,000,000.00	50,000,000.00	37,372,000.00
958282461	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.767	25,000,000.00	25,000,000.00	25,000,000.00	24,676,500.00
1081350303	FEDERAL HOME LOAN MORTGAGE CORP	08/14/2028	5.750	6.055	25,000,000.00	25,000,000.00	25,000,000.00	24,798,500.00
821809092	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2029	1.150	5.227	25,000,000.00	25,000,000.00	25,000,000.00	19,880,000.00
821809021	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.200	5.267	25,000,000.00	25,000,000.00	25,000,000.00	19,150,250.00
1071596098	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2028	5.050	5.749	50,000,000.00	49,614,457.83	49,600,000.00	48,542,000.00
821810299	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2030	1.330	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,806,500.00
1026607963	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.470	5.930	25,000,000.00	25,000,000.00	25,000,000.00	24,626,750.00
1086289198	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	5.750	5.754	25,000,000.00	25,000,000.00	25,000,000.00	24,995,250.00
904121725	FEDERAL HOME LOAN MORTGAGE CORP	09/12/2025	4.000	5.414	25,000,000.00	25,000,000.00	25,000,000.00	24,352,500.00
987399622	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.900	25,000,000.00	25,000,000.00	25,000,000.00	24,747,250.00
1105717478	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.860	5.840	50,000,000.00	50,000,000.00	50,000,000.00	50,034,500.00
1023753102	FEDERAL HOME LOAN MORTGAGE CORP	04/27/2027	5.470	5.909	25,000,000.00	25,000,000.00	25,000,000.00	24,849,500.00
821810327	FEDERAL HOME LOAN MORTGAGE CORP	12/16/2031	1.330	5.280	50,000,000.00	50,000,000.00	50,000,000.00	36,944,500.00
821810076	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.730	5.390	50,000,000.00	50,000,000.00	50,000,000.00	46,344,500.00
821810771	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.270	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,335,000.00
998833422	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.760	6.066	25,000,000.00	25,000,000.00	25,000,000.00	24,825,000.00
1011404539	FEDERAL HOME LOAN MORTGAGE CORP	04/10/2026	5.260	5.801	50,000,000.00	50,000,000.00	50,000,000.00	49,370,500.00
962042878	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.120	5.753	25,000,000.00	25,000,000.00	25,000,000.00	24,668,000.00
821810742	FEDERAL HOME LOAN MORTGAGE CORP	10/06/2030	1.240	5.267	50,000,000.00	50,000,000.00	50,000,000.00	38,303,000.00
821809661	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2026	1.000	5.193	50,000,000.00	50,000,000.00	50,000,000.00	44,996,500.00
821809464	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	5.285	31,738,000.00	31,738,000.00	31,738,000.00	28,787,907.78
821810756	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.250	5.287	50,000,000.00	50,000,000.00	50,000,000.00	38,304,500.00
984353915	FEDERAL HOME LOAN MORTGAGE CORP	02/17/2026	5.100	5.743	25,000,000.00	25,000,000.00	25,000,000.00	24,645,250.00
955084906	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.150	5.768	25,000,000.00	25,000,000.00	25,000,000.00	24,877,000.00
821809063	FEDERAL HOME LOAN MORTGAGE CORP	07/22/2026	0.830	5.135	25,000,000.00	25,000,000.00	25,000,000.00	22,212,750.00
821809091	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2028	1.070	5.082	25,000,000.00	25,000,000.00	25,000,000.00	20,683,000.00
821810517	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2030	1.300	5.269	50,000,000.00	50,000,000.00	50,000,000.00	38,398,000.00
1105717475	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.860	5.840	50,000,000.00	50,000,000.00	50,000,000.00	50,034,500.00
1050099545	FEDERAL HOME LOAN MORTGAGE CORP	08/28/2027	5.320	5.798	50,000,000.00	50,000,000.00	50,000,000.00	49,203,000.00
969524874	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2026	5.350	5.856	25,000,000.00	25,000,000.00	25,000,000.00	24,726,500.00
1101838811	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.700	5.674	50,000,000.00	50,000,000.00	50,000,000.00	50,045,500.00
821809548	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	5.389	50,000,000.00	50,000,000.00	50,000,000.00	46,360,500.00
1053594413	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	6.055	25,000,000.00	25,000,000.00	25,000,000.00	24,703,500.00
962651383	FEDERAL HOME LOAN MORTGAGE CORP	01/12/2026	5.210	5.790	25,000,000.00	25,000,000.00	25,000,000.00	24,891,500.00
821810347	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2030	1.360	5.275	50,000,000.00	50,000,000.00	50,000,000.00	38,452,500.00
821810768	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	5.268	50,000,000.00	49,988,411.30	49,985,000.00	38,306,000.00
985983291	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	5.835	25,000,000.00	25,000,000.00	25,000,000.00	24,701,750.00
997511551	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.800	6.093	25,000,000.00	25,000,000.00	25,000,000.00	24,833,000.00
821809026	FEDERAL HOME LOAN MORTGAGE CORP	09/16/2030	1.250	5.267	25,000,000.00	25,000,000.00	25,000,000.00	19,208,000.00
821809559	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	5.289	50,000,000.00	50,011,075.85	50,121,500.00	45,307,000.00
821810063	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2025	0.710	5.370	50,000,000.00	50,000,000.00	50,000,000.00	46,191,500.00
903285065	FEDERAL HOME LOAN MORTGAGE CORP	09/07/2027	4.050	5.358	25,000,000.00	25,000,000.00	25,000,000.00	23,851,750.00
821809112	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.320	5.268	25,000,000.00	25,000,000.00	25,000,000.00	19,306,000.00
1043310081	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.625	6.011	50,000,000.00	50,000,000.00	50,000,000.00	49,373,000.00
940745506	FEDERAL HOME LOAN MORTGAGE CORP	11/21/2025	5.300	5.833	25,000,000.00	25,000,000.00	25,000,000.00	24,733,250.00
1048335065	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.700	6.061	25,000,000.00	25,000,000.00	25,000,000.00	24,700,500.00
939528834	FEDERAL HOME LOAN MORTGAGE CORP	12/01/2025	5.350	5.867	25,000,000.00	25,000,000.00	25,000,000.00	24,738,000.00
892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2025	3.500	5.387	25,000,000.00	25,000,000.00	25,000,000.00	24,186,750.00
871902296	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	5.475	25,000,000.00	25,000,000.00	25,000,000.00	24,392,750.00
1056375480	FEDERAL HOME LOAN MORTGAGE CORP	06/26/2026	5.420	5.853	50,000,000.00	50,000,000.00	50,000,000.00	49,454,000.00
821809027	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.250	5.267	25,000,000.00	25,000,000.00	25,000,000.00	19,221,500.00
105944792	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2027	5.750	6.085	50,000,000.00	50,000,000.00	50,000,000.00	49,441,000.00
1065673671	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	5.730	6.038	50,000,000.00	50,000		

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: SEPTEMBER 1, 2023 TO SEPTEMBER 30, 2023
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809831	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.825	5.289	50,000,000.00	50,011,075.86	50,121,500.00	45,307,000.00
1074294551	FEDERAL HOME LOAN MORTGAGE CORP	08/16/2027	5.670	5.724	25,000,000.00	25,000,000.00	25,000,000.00	24,952,000.00
984857802	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2028	5.250	5.811	25,000,000.00	25,000,000.00	25,000,000.00	24,687,500.00
821810785	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.280	5.288	50,000,000.00	50,000,000.00	50,000,000.00	38,333,000.00
821810333	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2031	1.330	5.290	50,000,000.00	50,000,000.00	50,000,000.00	36,969,500.00
1056325459	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2026	5.600	5.987	50,000,000.00	50,000,000.00	50,000,000.00	49,536,000.00
1083191000	FEDERAL HOME LOAN MORTGAGE CORP	07/19/2027	5.900	8.181	25,000,000.00	25,000,000.00	25,000,000.00	24,782,250.00
821809209	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2032	1.500	5.287	50,000,000.00	50,000,000.00	50,000,000.00	36,739,500.00
956330463	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2025	5.050	5.699	25,000,000.00	25,000,000.00	25,000,000.00	24,698,250.00
821809543	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	5.389	50,000,000.00	50,000,000.00	50,000,000.00	46,360,500.00
821809532	FEDERAL HOME LOAN MORTGAGE CORP	07/09/2025	0.730	5.318	50,000,000.00	50,000,000.00	50,000,000.00	46,135,000.00
963310452	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.250	5.802	25,000,000.00	25,000,000.00	25,000,000.00	24,701,500.00
899279676	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2025	3.800	5.395	25,000,000.00	25,000,000.00	25,000,000.00	24,286,250.00
945445260	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	5.210	5.794	25,000,000.00	25,000,000.00	25,000,000.00	24,708,250.00
821810541	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.289	50,000,000.00	50,000,000.00	50,000,000.00	38,308,000.00
821809024	FEDERAL HOME LOAN MORTGAGE CORP	08/26/2030	1.250	5.245	25,000,000.00	25,000,000.00	25,000,000.00	19,273,500.00
994879937	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.750	6.064	25,000,000.00	25,000,000.00	25,000,000.00	24,821,500.00
996269193	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.760	6.066	25,000,000.00	25,000,000.00	25,000,000.00	24,825,000.00
821810360	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2033	1.360	5.276	50,000,000.00	50,000,000.00	50,000,000.00	35,790,500.00
821809110	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	5.274	25,000,000.00	25,000,000.00	25,000,000.00	19,180,250.00
1074294552	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2027	5.600	5.753	25,000,000.00	25,000,000.00	25,000,000.00	24,867,000.00
821809842	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	5.287	50,000,000.00	50,000,000.00	50,000,000.00	38,389,000.00
984857801	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	5.811	25,000,000.00	25,000,000.00	25,000,000.00	24,687,500.00
1075569823	FEDERAL HOME LOAN MORTGAGE CORP	08/23/2027	5.900	5.883	25,000,000.00	25,000,000.00	25,000,000.00	25,012,750.00
1056325458	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2027	5.700	6.057	50,000,000.00	50,000,000.00	50,000,000.00	49,404,500.00
821810415	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	5.265	50,000,000.00	50,000,000.00	50,000,000.00	36,180,500.00
944765043	FEDERAL HOME LOAN MORTGAGE CORP	12/12/2025	5.200	5.768	25,000,000.00	25,000,000.00	25,000,000.00	24,696,000.00
1089879325	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2027	6.000	5.950	25,000,000.00	25,000,000.00	25,000,000.00	25,043,000.00
821809643	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	5.389	50,000,000.00	50,000,000.00	50,000,000.00	46,376,000.00
821809857	FEDERAL HOME LOAN MORTGAGE CORP	03/17/2028	1.000	5.223	50,000,000.00	50,000,000.00	50,000,000.00	45,172,000.00
1000737515	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2028	5.880	6.137	25,000,000.00	25,000,000.00	25,000,000.00	24,863,250.00
906927716	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2025	3.750	5.384	25,000,000.00	25,000,000.00	25,000,000.00	24,264,750.00
1022381778	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.450	5.900	50,000,000.00	50,000,000.00	50,000,000.00	49,281,500.00
965758755	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	5.845	25,000,000.00	25,000,000.00	25,000,000.00	24,727,000.00
985496356	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	5.835	25,000,000.00	25,000,000.00	25,000,000.00	24,701,750.00
985493403	FEDERAL HOME LOAN MORTGAGE CORP	02/20/2026	5.250	5.816	25,000,000.00	25,000,000.00	25,000,000.00	24,686,500.00
1049558303	FEDERAL HOME LOAN MORTGAGE CORP	06/26/2027	5.700	6.055	25,000,000.00	25,000,000.00	25,000,000.00	24,703,500.00
821809596	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	1.000	5.086	50,000,000.00	50,000,000.00	50,000,000.00	42,964,500.00
105699174	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	6.055	50,000,000.00	50,000,000.00	50,000,000.00	49,407,500.00
821810506	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.289	50,000,000.00	50,000,000.00	50,000,000.00	38,398,000.00
1023480284	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	5.824	50,000,000.00	50,000,000.00	50,000,000.00	49,163,000.00
821809114	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2025	1.500	5.268	25,000,000.00	24,994,726.05	24,980,750.00	23,764,250.00
821810804	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.240	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,333,000.00
996269192	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.775	6.074	25,000,000.00	25,000,000.00	25,000,000.00	24,829,000.00
821810891	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.050	5.115	50,000,000.00	50,000,000.00	50,000,000.00	43,291,000.00
821809599	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2028	1.000	5.107	50,000,000.00	50,000,000.00	50,000,000.00	41,042,000.00
821810463	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.290	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,398,500.00
821809030	FEDERAL HOME LOAN MORTGAGE CORP	09/03/2030	1.260	5.267	25,000,000.00	25,000,000.00	25,000,000.00	19,247,250.00
1039942681	FEDERAL HOME LOAN MORTGAGE CORP	05/22/2026	5.480	5.892	50,000,000.00	50,000,000.00	50,000,000.00	49,498,500.00
821810292	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	5.267	50,000,000.00	50,000,000.00	50,000,000.00	37,052,000.00
1055914255	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.750	6.088	25,000,000.00	25,000,000.00	25,000,000.00	24,718,250.00
965758753	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	5.845	25,000,000.00	25,000,000.00	25,000,000.00	24,727,000.00
907051190	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.100	5.430	25,000,000.00	25,000,000.00	25,000,000.00	24,385,750.00
821809639	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	5.107	50,000,000.00	50,000,000.00	50,000,000.00	41,043,000.00
821809653	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	0.830	5.085	50,000,000.00	50,000,000.00	50,000,000.00	42,674,000.00
987775881	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.900	25,000,000.00	25,000,000.00	25,000,000.00	24,747,250.00
821810580	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2030	1.310	5.269	50,000,000.00	50,000,000.00	50,000,000.00	38,427,000.00
985493401	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.285	5.825	25,000,000.00	25,000,000.00	25,000,000.00	24,699,250.00
1040377556	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	5.970	50,000,000.00	50,000,000.00	50,000,000.00	49,318,000.00
821810750	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,361,500.00
821810448	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	5.265	50,000,000.00	50,000,000.00	50,000,000.00	36,180,500.00
965758754	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.310	5.828	25,000,000.00	25,000,000.00	25,000,000.00	24,720,750.00
982108960	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.170	5.776	25,000,000.00	25,000,000.00	25,000,000.00	24,682,500.00
949025784	FEDERAL HOME LOAN MORTGAGE CORP	12/13/2024	5.140	5.764	25,000,000.00	25,000,000.00	25,000,000.00	24,812,750.00
1048335066	FEDERAL HOME LOAN MORTGAGE CORP	08/21/2027	5.700	6.061	25,000,000.00	25,000,000.00	25,000,000.00	24,700,500.00
994248768	FEDERAL HOME LOAN MORTGAGE CORP	06/15/2026	5.700	6.030	25,000,000.00	25,000,000.00	25,000,000.00	24,793,750.00
1040377557	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	5.970	50,000,000.00	50,000,000.00	50,000,000.00	49,318,000.00
1103469055	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.750	5.751	50,000,000.00	50,000,000.00	50,000,000.00	49,997,500.00
868541001	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	3.250	5.392	25,000,000.00	25,000,000.00	25,000,000.00	24,118,500.00
821809211	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2025	0.500	5.242	50,000,000.00	50,000,000.00	50,000,000.00	45,115,500.00
821809090	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2029	1.100	5.192	25,000,000.00	25,000,000.00	25,000,000.00	20,258,750.00
821809552	FEDERAL HOME LOAN MORTGAGE CORP	12/28/2025	0.750	5.230	50,000,000.00	50,000,000.00	50,000,000.00	45,290,500.00
1019882746	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	5.824	50,000,000.00	50,000,000.00	50,000,000.00	49,183,000.00
985496353	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.280	5.822	25,000,000.00	25,000,000.00	25,000,000.00	24,697,750.00
1022381772	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2027	5.400	5.881	50,000,000.00	50,000,000.00	50,000,000.00	49,285,000.00
821809212	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.500	5.266	50,000,000.00	50,000,000.00	50,000,000.00	36,464,000.00
1055398266	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.750	6.068	25,000,000.00	25,000,000.00	25,000,000.00	24,718,250.00
992531400	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2028	6.000	6.006	25,000,000.00	25,000,000.00	25,000,000.00	24,797,750.00
821810509	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.269	50,000,000.00	50,000,000.00	50,000,000.00	38,398,000.00
821809553	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	5.289	50,000,000.00	50,011,075.85	50,121,500.00	45,307,000.00
907051191	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.050	5.421	25,000,000.00	25,000,000.00	25,000,000.00	24,368,500.00
998833423	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.760	6.067	25,000,000.00	25,000,000.00	25,000,000.00	24,825,500.00
821810368	FEDERAL HOME LOAN MORTGAGE CORP	12/02/2031	1.400	5.291	50,000,000.00	50,000,000.00	50,000,000.00	37,222,500.00
821810772	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.270	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,339,000.00
1040907953	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.700	6.057	50,000,000.00	50,000,000.00	50,000,000.00	49,419,500.00
986881919	FEDERAL HOME LOAN MORTGAGE CORP	03/04/2026	5.350	5.851	25,000,000.00</			

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: SEPTEMBER 1, 2023 TO SEPTEMBER 30, 2023
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

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Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821808975	FEDERAL HOME LOAN MORTGAGE CORP	11/04/2032	1.500	5.266	50,000,000.00	50,000,000.00	50,000,000.00	38,525,500.00
1088449825	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	8.000	6.244	50,000,000.00	50,000,000.00	50,000,000.00	49,579,000.00
878006740	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	5.475	25,000,000.00	25,000,000.00	25,000,000.00	24,392,750.00
1063794966	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	8.050	6.275	50,000,000.00	50,000,000.00	50,000,000.00	49,817,500.00
821809089	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2027	1.000	5.105	25,000,000.00	25,000,000.00	25,000,000.00	21,551,000.00
1073791042	FEDERAL HOME LOAN MORTGAGE CORP	08/16/2027	5.900	5.884	25,000,000.00	25,000,000.00	25,000,000.00	25,011,500.00
1105717477	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.850	5.831	50,000,000.00	50,000,000.00	50,000,000.00	50,034,000.00
821810281	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	5.267	50,000,000.00	50,000,000.00	50,000,000.00	37,052,000.00
1027068719	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.500	5.945	25,000,000.00	25,000,000.00	25,000,000.00	24,839,250.00
1020655037	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	5.850	50,000,000.00	50,000,000.00	50,000,000.00	49,201,500.00
991868212	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.550	5.959	25,000,000.00	25,000,000.00	25,000,000.00	24,768,500.00
821809835	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	5.107	50,000,000.00	50,000,000.00	50,000,000.00	41,043,000.00
821809649	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2025	0.770	5.389	50,000,000.00	50,000,000.00	50,000,000.00	48,378,000.00
1103463498	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.755	5.728	50,000,000.00	50,000,000.00	50,000,000.00	50,047,000.00
821810485	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.269	50,000,000.00	50,000,000.00	50,000,000.00	38,388,000.00
993221184	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.850	5.999	25,000,000.00	25,000,000.00	25,000,000.00	24,801,500.00
821810703	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2031	1.150	5.280	50,000,000.00	50,000,000.00	50,000,000.00	37,867,000.00
821809088	FEDERAL HOME LOAN MORTGAGE CORP	08/26/2027	1.000	5.102	25,000,000.00	24,999,866.50	24,998,750.00	21,541,500.00
1020655036	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.360	5.855	50,000,000.00	50,000,000.00	50,000,000.00	49,209,500.00
821810748	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,381,500.00
821810780	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.250	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,277,000.00
956934711	FEDERAL HOME LOAN MORTGAGE CORP	12/28/2025	5.120	5.757	25,000,000.00	25,000,000.00	25,000,000.00	24,667,250.00
821809179	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.330	5.279	50,000,000.00	50,000,000.00	50,000,000.00	38,307,000.00
821809122	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/11/2030	1.120	5.254	25,000,000.00	25,000,000.00	25,000,000.00	19,047,250.00
821809222	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	1.000	5.186	50,000,000.00	50,000,000.00	50,000,000.00	40,578,000.00
821809178	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.260	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,282,500.00
821809223	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	5.244	50,000,000.00	50,000,000.00	50,000,000.00	38,348,500.00
1011404540	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/27/2026	5.300	5.822	25,000,000.00	25,000,000.00	25,000,000.00	24,701,000.00
821809183	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.200	5.287	50,000,000.00	50,000,000.00	50,000,000.00	38,109,000.00
821809177	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.270	5.274	50,000,000.00	50,000,000.00	50,000,000.00	38,221,000.00
821809120	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/30/2027	0.875	5.085	25,000,000.00	25,000,000.00	25,000,000.00	21,373,250.00
821809650	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	4.817	50,000,000.00	49,553,821.37	49,381,500.00	38,616,000.00
821809604	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	4.817	50,000,000.00	48,237,629.44	48,940,000.00	38,616,000.00
821809162	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.200	5.267	50,000,000.00	50,000,000.00	50,000,000.00	38,230,000.00
1011404538	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/10/2026	5.250	5.797	50,000,000.00	50,000,000.00	50,000,000.00	49,364,000.00
821809077	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/27/2030	1.610	5.280	50,000,000.00	50,000,000.00	50,000,000.00	36,620,000.00
821809190	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/16/2032	1.500	5.266	50,000,000.00	50,000,000.00	50,000,000.00	38,486,500.00
821809178	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.240	5.278	50,000,000.00	50,000,000.00	50,000,000.00	38,043,000.00
821809218	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/15/2027	0.950	5.016	50,000,000.00	50,000,000.00	50,000,000.00	43,053,500.00
821809502	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/27/2030	1.250	5.245	25,000,000.00	25,000,000.00	25,000,000.00	19,271,500.00
821809182	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2030	1.330	5.279	50,000,000.00	50,000,000.00	50,000,000.00	38,303,000.00
821809168	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/27/2032	1.220	5.284	50,000,000.00	48,529,260.21	49,375,000.00	35,704,500.00
821809602	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	4.817	50,000,000.00	49,353,813.56	49,085,000.00	38,616,000.00
821809181	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.350	5.290	50,000,000.00	50,000,000.00	50,000,000.00	37,010,000.00
821810888	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/30/2025	0.750	5.274	21,000,000.00	21,000,000.00	21,000,000.00	19,428,980.00
821809656	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	5.297	50,000,000.00	50,000,000.00	50,000,000.00	36,716,000.00
821809503	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/17/2030	1.300	5.279	25,000,000.00	24,980,984.41	24,987,500.00	19,094,250.00
821809180	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.320	5.274	50,000,000.00	50,000,000.00	50,000,000.00	38,366,500.00
821809166	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2031	1.365	5.264	50,000,000.00	50,000,000.00	50,000,000.00	37,301,000.00
821809172	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/25/2030	1.240	5.274	50,000,000.00	50,000,000.00	50,000,000.00	38,106,500.00
821809185	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2032	1.450	5.281	50,000,000.00	50,000,000.00	50,000,000.00	36,323,500.00
821809184	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.360	5.291	50,000,000.00	50,000,000.00	50,000,000.00	37,042,500.00
821809500	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	5.244	25,000,000.00	25,000,000.00	25,000,000.00	19,174,250.00
821809217	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	0.950	5.168	50,000,000.00	50,000,000.00	50,000,000.00	40,466,000.00
821809597	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.675	4.817	50,000,000.00	49,335,268.68	49,068,500.00	38,618,000.00
821809183	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/20/2033	1.360	5.276	50,000,000.00	50,000,000.00	50,000,000.00	35,744,000.00
821809175	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.250	5.266	50,000,000.00	50,000,000.00	50,000,000.00	38,373,500.00
821809189	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/23/2032	1.500	5.266	50,000,000.00	50,000,000.00	50,000,000.00	38,484,000.00
821809652	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	5.297	50,000,000.00	50,000,000.00	50,000,000.00	36,716,000.00
821809075	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	5.284	49,250,000.00	48,785,989.03	48,634,375.00	35,168,932.50
1019326620	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/26/2027	5.150	5.749	50,000,000.00	50,000,000.00	50,000,000.00	49,041,500.00
821809118	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.675	4.817	25,000,000.00	24,538,890.48	24,355,000.00	19,308,000.00
1028476430	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/03/2027	5.500	5.950	25,000,000.00	25,000,000.00	25,000,000.00	24,839,000.00
821809168	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2032	1.450	5.266	50,000,000.00	50,000,000.00	50,000,000.00	38,303,000.00
821809227	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2032	1.515	5.279	50,000,000.00	50,000,000.00	50,000,000.00	38,433,000.00
821809213	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2026	0.820	5.146	50,000,000.00	50,000,000.00	50,000,000.00	44,487,000.00
821809118	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/17/2025	0.500	5.131	25,000,000.00	24,998,732.25	24,990,500.00	23,120,500.00
821809187	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2032	1.480	5.286	50,000,000.00	50,000,000.00	50,000,000.00	36,342,000.00
821809214	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2025	0.710	5.350	50,000,000.00	50,000,000.00	50,000,000.00	46,114,000.00
1030365440	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/13/2023	4.930	4.073	50,000,000.00	49,917,833.33	48,883,902.78	49,922,000.00
1092925828	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2023	5.320	5.055	50,000,000.00	49,408,888.89	49,179,833.33	49,438,500.00
1074287216	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/06/2023	5.200	2.974	50,000,000.00	49,963,888.89	49,487,222.22	49,971,500.00
1071595370	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/13/2023	5.230	4.073	30,000,000.00	29,947,700.00	29,646,975.00	29,953,200.00
109719531	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/01/2024	5.300	5.185	50,000,000.00	48,681,111.11	48,858,027.78	48,932,500.00
1089868704	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/31/2024	5.320	5.133	50,000,000.00	49,098,555.56	48,825,166.67	49,143,000.00
955074900	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/24/2023	4.630	4.584	50,000,000.00	49,852,097.22	47,987,944.44	49,843,500.00
1042859805	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2023	5.220	4.787	50,000,000.00	49,760,750.00	48,861,750.00	49,772,500.00
1030948071	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/16/2023	4.950	4.281	20,000,000.00	19,958,750.00	19,548,250.00	19,960,200.00
1071177789	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/25/2023	5.250	4.606	50,000,000.00	49,825,000.00	49,300,000.00	49,836,500.00
1096587930	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/02/2024	5.290	5.084	50,000,000.00	49,316,708.34	49,133,027.78	49,347,000.00
955074905	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/24/2023	4.830	4.584	50,000,000.00	49,898,097.22	47,987,944.44	49,843,500.00
1095865300	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/12/2023	5.310	5.033	50,000,000.00	49,469,000.00	49,277,250.00	49,495,000.00
109983812	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/03/2024	5.310	5.086	50,000,000.00	49,306,750.00	49,174,000.00	49,340,000.00
1024228725	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/06/2023	4.870	2.974	50,000,000.00	49,966,180.56	48,883,958.33	49,971,500.00
1055398267	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/09/2023	5.130	4.833	35,000,000.00	34,805,487.50	34,298,782.50	34,811,000.00
1020651946	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/13/2023	4.8					

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: SEPTEMBER 1, 2023 TO SEPTEMBER 30, 2023
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1083585351	FEDERAL HOME LOAN BANKS	11/15/2023	5.255	4.884	50,000,000.00	48,871,562.50	49,328,527.78	49,687,500.00
1078941951	FEDERAL HOME LOAN BANKS	11/03/2023	5.285	4.767	50,000,000.00	49,757,770.83	49,332,034.72	49,772,500.00
1082048489	FEDERAL HOME LOAN BANKS	10/04/2023	5.200	2.118	50,000,000.00	48,978,333.33	49,342,777.78	49,985,500.00
1091826527	FEDERAL HOME LOAN BANKS	11/29/2023	5.330	4.965	50,000,000.00	49,563,236.11	49,326,347.22	49,588,500.00
1110445143	FEDERAL HOME LOAN BANKS	12/29/2023	5.335	5.077	25,000,000.00	24,870,267.38	24,662,857.84	24,887,500.00
1108572503	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.124	50,000,000.00	49,148,361.11	49,118,738.89	49,192,000.00
1078941952	FEDERAL HOME LOAN BANKS	11/03/2023	5.285	4.767	50,000,000.00	49,757,770.83	49,332,034.72	49,772,500.00
1083585350	FEDERAL HOME LOAN BANKS	11/15/2023	5.255	4.884	50,000,000.00	49,871,562.50	49,328,527.78	49,687,500.00
1072147183	FEDERAL HOME LOAN BANKS	10/25/2023	5.270	4.606	50,000,000.00	49,824,333.33	49,341,250.00	49,836,500.00
1110445142	FEDERAL HOME LOAN BANKS	12/29/2023	5.335	5.077	50,000,000.00	49,340,534.72	49,325,715.28	49,375,000.00
1110445141	FEDERAL HOME LOAN BANKS	12/13/2023	5.280	5.035	50,000,000.00	49,464,866.87	49,450,000.00	49,488,000.00
1072147184	FEDERAL HOME LOAN BANKS	10/25/2023	5.270	4.606	50,000,000.00	49,824,333.33	49,341,250.00	49,836,500.00
1105713695	FEDERAL HOME LOAN BANKS	12/22/2023	5.320	4.506	50,000,000.00	49,384,111.11	49,327,811.11	49,424,500.00
1074287217	FEDERAL HOME LOAN BANKS	10/31/2023	5.245	4.834	50,000,000.00	49,781,458.33	49,300,666.67	49,789,000.00
1109719536	FEDERAL HOME LOAN BANKS	12/15/2023	5.300	5.040	28,135,000.00	27,824,342.71	27,811,916.42	27,830,019.80
1084351517	FEDERAL HOME LOAN BANKS	11/15/2023	5.284	4.884	50,000,000.00	49,669,750.00	49,332,181.11	49,687,500.00
1089348094	FEDERAL HOME LOAN BANKS	12/22/2023	5.340	5.060	50,000,000.00	49,391,833.34	49,117,418.67	49,424,500.00
1105713696	FEDERAL HOME LOAN BANKS	12/22/2023	5.320	5.060	50,000,000.00	49,384,111.11	49,327,811.11	49,424,500.00
1110445154	FEDERAL HOME LOAN BANKS	12/13/2023	5.280	5.035	50,000,000.00	49,464,866.87	49,450,000.00	49,488,000.00
1110445140	FEDERAL HOME LOAN BANKS	10/02/2023	5.200	0.000	50,000,000.00	49,992,777.78	49,978,333.33	50,000,000.00
1099833815	FEDERAL HOME LOAN BANKS	11/01/2023	5.240	4.855	12,274,000.00	12,218,818.99	12,164,872.56	12,220,382.82
1108572504	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.124	50,000,000.00	49,148,361.11	49,118,738.89	49,192,000.00
1108572506	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.124	50,000,000.00	49,148,361.11	49,118,738.89	49,192,000.00
1081319173	FEDERAL HOME LOAN BANKS	11/06/2023	5.279	4.825	50,000,000.00	49,721,386.11	49,332,793.06	49,737,000.00
1110445152	FEDERAL HOME LOAN BANKS	10/02/2023	5.200	0.000	50,000,000.00	49,992,777.78	49,978,333.33	50,000,000.00
1091826524	FEDERAL HOME LOAN BANKS	10/25/2023	5.280	4.606	50,000,000.00	49,824,000.00	49,589,333.33	49,836,500.00
1092918349	FEDERAL HOME LOAN BANKS	11/22/2023	5.290	4.929	50,000,000.00	49,617,944.45	49,390,180.56	49,638,000.00
1099207799	FEDERAL HOME LOAN BANKS	11/22/2023	5.285	4.929	26,519,000.00	26,318,558.90	26,328,894.17	26,327,002.44
1101832220	FEDERAL HOME LOAN BANKS	12/04/2023	5.295	5.000	31,104,000.00	30,811,207.68	30,738,009.60	30,825,308.16
1108572508	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.124	50,000,000.00	49,148,361.11	49,118,738.89	49,192,000.00
1081319174	FEDERAL HOME LOAN BANKS	10/04/2023	5.265	5.118	50,000,000.00	49,978,062.50	49,580,500.00	49,985,500.00
1099833818	FEDERAL HOME LOAN BANKS	11/22/2023	5.290	4.929	50,000,000.00	49,617,944.45	49,478,347.22	49,638,000.00
1073789126	FEDERAL HOME LOAN BANKS	10/02/2023	5.180	0.000	50,000,000.00	49,992,806.56	49,510,777.78	49,510,777.78
1089348091	FEDERAL HOME LOAN BANKS	12/22/2023	5.340	5.060	50,000,000.00	49,391,833.34	49,117,418.67	49,424,500.00
1092918351	FEDERAL HOME LOAN BANKS	12/01/2023	5.329	4.980	50,000,000.00	49,548,515.28	49,326,473.81	49,573,000.00
1097353898	FEDERAL HOME LOAN BANKS	11/15/2023	5.275	4.884	50,000,000.00	49,770,312.50	49,494,479.17	49,687,500.00
1104221932	FEDERAL HOME LOAN BANKS	12/20/2023	5.320	5.055	50,000,000.00	49,408,888.89	49,327,811.11	49,438,500.00
1024785017	FEDERAL HOME LOAN BANKS	10/25/2023	4.925	4.606	50,000,000.00	49,835,833.33	48,755,089.44	49,838,500.00
1106460614	FEDERAL HOME LOAN BANKS	12/20/2023	5.290	5.055	50,000,000.00	49,412,222.22	49,348,097.22	49,438,500.00
1081319170	FEDERAL HOME LOAN BANKS	11/06/2023	5.279	4.825	50,000,000.00	49,721,386.11	49,332,793.06	49,737,000.00
1063792573	FEDERAL HOME LOAN BANKS	10/06/2023	5.200	2.974	50,000,000.00	49,963,888.89	49,342,777.78	49,971,500.00
1108572509	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.124	50,000,000.00	49,148,361.11	49,118,738.89	49,192,000.00
1085654268	FEDERAL HOME LOAN BANKS	11/03/2023	5.260	4.767	50,000,000.00	49,758,918.67	49,422,861.11	49,772,500.00
1104221933	FEDERAL HOME LOAN BANKS	12/20/2023	5.320	5.055	50,000,000.00	49,408,888.89	49,327,811.11	49,438,500.00
1110445149	FEDERAL HOME LOAN BANKS	10/02/2023	5.200	0.000	50,000,000.00	49,992,777.78	49,978,333.33	50,000,000.00
1070530101	FEDERAL HOME LOAN BANKS	10/02/2023	5.220	0.000	50,000,000.00	49,992,750.00	49,483,500.00	50,000,000.00
1084351525	FEDERAL HOME LOAN BANKS	11/15/2023	5.284	4.884	50,000,000.00	49,669,750.00	49,332,181.11	49,687,500.00
1083123675	FEDERAL HOME LOAN BANKS	11/06/2023	5.250	4.807	50,000,000.00	49,737,500.00	49,385,625.00	49,751,000.00
1092387740	FEDERAL HOME LOAN BANKS	11/01/2023	5.265	4.855	50,000,000.00	49,773,312.50	49,539,312.50	49,781,500.00
1104221934	FEDERAL HOME LOAN BANKS	12/20/2023	5.320	5.055	50,000,000.00	49,408,888.89	49,327,811.11	49,438,500.00
1077023390	FEDERAL HOME LOAN BANKS	11/01/2023	5.280	4.855	32,000,000.00	31,854,506.87	31,577,600.00	31,860,180.00
1083792575	FEDERAL HOME LOAN BANKS	10/06/2023	5.200	2.974	50,000,000.00	49,963,888.89	49,342,777.78	49,971,500.00
1108572511	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.124	50,000,000.00	49,148,361.11	49,118,738.89	49,192,000.00
1099833810	FEDERAL HOME LOAN BANKS	01/10/2024	5.324	5.101	50,000,000.00	49,253,161.11	49,120,081.11	49,290,500.00
1070530099	FEDERAL HOME LOAN BANKS	10/02/2023	5.220	0.000	50,000,000.00	49,992,750.00	49,483,500.00	50,000,000.00
1089348095	FEDERAL HOME LOAN BANKS	11/24/2023	5.308	4.945	50,000,000.00	49,601,900.00	49,329,127.78	49,623,500.00
1062046451	FEDERAL HOME LOAN BANKS	10/04/2023	5.200	2.118	50,000,000.00	49,978,333.33	49,342,777.78	49,985,500.00
1099833809	FEDERAL HOME LOAN BANKS	11/01/2023	5.240	4.855	50,000,000.00	49,774,388.89	49,636,111.11	49,781,500.00
1091471403	FEDERAL HOME LOAN BANKS	11/15/2023	5.265	4.884	44,869,000.00	44,573,705.89	44,350,594.79	44,588,568.75
1107258725	FEDERAL HOME LOAN BANKS	12/06/2023	5.270	5.011	50,000,000.00	49,516,918.67	49,473,000.00	49,537,500.00
1106480615	FEDERAL HOME LOAN BANKS	12/20/2023	5.290	5.055	50,000,000.00	49,412,222.22	49,348,097.22	49,438,500.00
1081319187	FEDERAL HOME LOAN BANKS	10/04/2023	5.285	2.118	50,000,000.00	49,978,062.50	49,590,500.00	49,985,500.00
1099833811	FEDERAL HOME LOAN BANKS	11/22/2023	5.290	4.929	50,000,000.00	49,617,944.45	49,478,347.22	49,638,000.00
1092387742	FEDERAL HOME LOAN BANKS	11/01/2023	5.265	4.855	50,000,000.00	49,773,312.50	49,539,312.50	49,781,500.00
1108572514	FEDERAL HOME LOAN BANKS	10/11/2023	5.250	3.990	50,000,000.00	49,927,083.33	49,890,625.00	49,934,500.00
1108572500	FEDERAL HOME LOAN BANKS	10/11/2023	5.250	3.990	50,000,000.00	49,927,083.33	49,890,625.00	49,934,500.00
1104221931	FEDERAL HOME LOAN BANKS	12/20/2023	5.320	5.055	50,000,000.00	49,408,888.89	49,327,811.11	49,438,500.00
1075564000	FEDERAL HOME LOAN BANKS	10/13/2023	5.200	4.073	50,000,000.00	49,913,333.33	49,465,555.56	49,922,000.00
1082620470	FEDERAL HOME LOAN BANKS	10/31/2023	5.240	4.834	21,961,000.00	21,865,103.83	21,898,683.26	21,888,324.58
1110445158	FEDERAL HOME LOAN BANKS	10/02/2023	5.200	0.000	50,000,000.00	49,992,777.78	49,978,333.33	50,000,000.00
1077023387	FEDERAL HOME LOAN BANKS	10/24/2023	5.260	4.584	50,000,000.00	49,831,972.22	49,386,333.33	49,843,500.00
1091845737	FEDERAL HOME LOAN MORTGAGE CORP	10/31/2023	5.210	4.719	27,254,000.00	27,135,872.22	27,005,511.66	27,141,713.52
1071595369	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2023	5.155	2.045	4,120,000.00	4,118,230.12	4,077,522.80	4,118,848.40
1071177785	FEDERAL HOME LOAN MORTGAGE CORP	10/02/2023	5.140	0.000	50,000,000.00	49,992,861.11	49,478,861.11	50,000,000.00
1071595367	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2023	5.155	2.045	50,000,000.00	49,978,520.83	49,484,500.00	49,986,000.00
1108572510	FEDERAL HOME LOAN MORTGAGE CORP	10/23/2023	5.200	4.561	50,000,000.00	49,841,111.11	49,805,000.00	49,850,500.00
1071177790	FEDERAL HOME LOAN MORTGAGE CORP	10/02/2023	5.140	0.000	50,000,000.00	49,992,861.11	49,478,861.11	50,000,000.00
1108572497	FEDERAL HOME LOAN MORTGAGE CORP	10/23/2023	5.200	4.561	14,305,000.00	14,259,541.89	14,249,210.50	14,262,228.05
1072147158	FEDERAL HOME LOAN MORTGAGE CORP	10/02/2023	5.160	0.000	50,000,000.00	49,992,833.33	49,505,500.00	50,000,000.00
1072147159	FEDERAL HOME LOAN MORTGAGE CORP	10/02/2023	5.160	0.000	50,000,000.00	49,992,833.33	49,505,500.00	50,000,000.00
1074287215	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2023	5.175	2.045	50,000,000.00	49,978,437.50	49,504,082.50	49,986,000.00
1074833673	FEDERAL HOME LOAN MORTGAGE CORP	10/06/2023	5.155	2.974	50,000,000.00	49,964,201.39	49,498,819.44	49,971,500.00
1084351519	FEDERAL HOME LOAN MORTGAGE CORP	11/20/2023	5.195	4.920	50,000,000.00	49,839,236.11	49,300,118.06	49,828,000.00
1074287214	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2023	5.175	2.045	50,000,000.00	49,978,437.50	49,504,082.50	49,986,000.00
1084351521	FEDERAL HOME LOAN MORTGAGE CORP	11/20/2023	5.195	4.920	50,000,000.00	49,839,236.11	49,300,118.06	49,852,000.00
1099207798	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/15/2023	5.210	4.884	50,000,000.00	49,874,375.00	49,529,852.78	49,887,500.00
1089348093	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2023	5.205	4.896	50,000,000.00	49,660,229.18	49,365,520.83	49,873,500.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: SEPTEMBER 1, 2023 TO SEPTEMBER 30, 2023
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ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1078374501	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/30/2023	5.180	4.705	30,000,000.00	29,874,818.67	29,815,818.67	29,880,800.00
1104221927	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2023	5.210	4.990	50,000,000.00	49,558,597.22	49,471,763.89	49,573,000.00
1088889712	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/13/2023	5.185	4.871	50,000,000.00	49,890,340.28	49,409,468.11	49,701,500.00
1109093629	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/23/2023	5.215	4.561	50,000,000.00	49,840,852.78	49,811,880.56	49,850,500.00
1098031065	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/15/2023	5.205	4.884	50,000,000.00	49,674,687.50	49,508,418.67	49,687,500.00
1109093624	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/23/2023	5.215	4.561	50,000,000.00	49,840,652.78	49,811,880.56	49,850,500.00
1091473102	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/20/2023	5.230	4.920	50,000,000.00	49,636,805.55	49,397,097.22	49,652,000.00
1091473100	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/20/2023	5.230	4.920	50,000,000.00	49,636,805.55	49,397,097.22	49,652,000.00
1083585347	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/03/2023	5.185	4.767	50,000,000.00	49,762,354.17	49,416,687.50	49,772,500.00
1088889719	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/13/2023	5.185	4.871	50,000,000.00	49,890,340.28	49,409,468.11	49,701,500.00
1084351520	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/08/2023	5.185	4.807	50,000,000.00	49,740,750.00	49,402,284.72	49,751,000.00
1104221929	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2023	5.210	4.990	50,000,000.00	49,558,597.22	49,471,763.89	49,573,000.00
1100459082	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2023	5.215	4.990	50,000,000.00	49,558,173.81	49,427,798.81	49,573,000.00
1078374504	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/30/2023	5.180	4.705	50,000,000.00	49,791,361.11	49,358,894.44	49,801,000.00
1092367743	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2023	5.215	4.696	50,000,000.00	49,659,576.39	49,427,798.61	49,673,500.00
AGENCIES TOTAL				4.117	25,698,033,444.44	25,643,131,475.99	25,605,136,770.48	22,956,838,888.99
1047475621	AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	12/05/2023	5.280	5.391	50,000,000.00	50,000,000.00	50,000,000.00	49,981,500.00
1096587931	BANK OF MONTREAL - CHICAGO BRANCH	12/20/2023	5.540	5.531	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00
1066159011	BANK OF MONTREAL - CHICAGO BRANCH	10/18/2023	5.500	5.341	50,000,000.00	50,000,000.00	50,000,000.00	50,002,500.00
1106471363	BANK OF MONTREAL - CHICAGO BRANCH	04/19/2024	5.810	5.785	50,000,000.00	50,000,000.00	50,000,000.00	50,005,000.00
1016032687	BANK OF NOVA SCOTIA - HOUSTON BRANCH	10/02/2023	5.150	5.373	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
1017221224	BANK OF NOVA SCOTIA - HOUSTON BRANCH	10/05/2023	5.100	5.327	50,000,000.00	50,000,000.00	50,000,000.00	49,997,000.00
1031590171	BANK OF NOVA SCOTIA - HOUSTON BRANCH	10/04/2023	5.260	5.290	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00
1017221223	BANK OF NOVA SCOTIA - HOUSTON BRANCH	10/05/2023	5.100	5.327	50,000,000.00	50,000,000.00	50,000,000.00	49,997,000.00
1083792571	BARCLAYS BANK PLC	12/29/2023	5.740	5.632	50,000,000.00	50,000,000.00	50,000,000.00	50,004,000.00
1042659816	BNP PARIBAS NEW YORK BRANCH	10/02/2023	5.440	5.342	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1096587932	BNP PARIBAS NEW YORK BRANCH	12/15/2023	5.490	5.452	50,000,000.00	50,000,000.00	50,000,000.00	50,002,000.00
1087192401	BNP PARIBAS NEW YORK BRANCH	10/13/2023	5.470	5.330	50,000,000.00	50,000,000.00	50,000,000.00	50,001,500.00
1037132141	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	11/06/2023	5.380	5.348	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
1079347957	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	02/05/2024	5.710	5.533	50,000,000.00	50,000,000.00	50,000,000.00	50,022,500.00
1037132133	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	11/06/2023	5.380	5.348	50,000,000.00	50,000,000.00	50,000,000.00	49,996,000.00
1089833613	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	12/15/2023	5.500	5.462	50,000,000.00	50,000,000.00	50,000,000.00	50,002,500.00
1089348301	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	11/20/2023	5.460	5.340	50,000,000.00	50,000,000.00	50,000,000.00	50,006,500.00
1074292985	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	10/06/2023	5.330	5.331	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1083140301	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	11/07/2023	5.480	5.329	50,000,000.00	50,000,000.00	50,000,000.00	50,006,000.00
1104223728	DNB BANK ASA - NEW YORK BRANCH	12/20/2023	5.420	5.407	50,000,000.00	50,000,000.00	50,000,000.00	50,000,500.00
1109093614	DNB BANK ASA - NEW YORK BRANCH	12/29/2023	5.430	5.432	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1091473098	DNB BANK ASA - NEW YORK BRANCH	11/30/2023	5.460	5.353	50,000,000.00	50,000,000.00	50,000,000.00	50,007,000.00
1070530104	DNB BANK ASA - NEW YORK BRANCH	10/02/2023	5.300	5.245	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1088889721	DNB BANK ASA - NEW YORK BRANCH	11/15/2023	5.400	5.332	50,000,000.00	50,000,000.00	50,000,000.00	50,002,500.00
1092925829	NORDEA ABP - NEW YORK BRANCH	11/17/2023	5.350	5.364	50,000,000.00	50,000,000.00	50,000,000.00	49,997,500.00
1097366051	NORDEA ABP - NEW YORK BRANCH	12/15/2023	5.400	5.396	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
1026607960	NORDEA ABP - NEW YORK BRANCH	10/25/2023	5.310	5.327	50,000,000.00	50,000,000.00	50,000,000.00	49,995,000.00
1049557168	NORDEA ABP - NEW YORK BRANCH	12/05/2023	5.580	5.383	50,000,000.00	50,000,000.00	50,000,000.00	50,008,500.00
1108577828	ROYAL BANK OF CANADA NEW YORK BRANCH	06/20/2024	5.660	5.644	50,000,000.00	50,000,000.00	50,000,000.00	50,005,000.00
1060159991	ROYAL BANK OF CANADA NEW YORK BRANCH	04/01/2024	5.900	5.748	50,000,000.00	50,000,000.00	50,000,000.00	50,018,500.00
1056321137	ROYAL BANK OF CANADA NEW YORK BRANCH	03/22/2024	5.780	5.690	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1075663989	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	10/31/2023	5.450	5.323	50,000,000.00	50,000,000.00	50,000,000.00	50,003,500.00
1088449824	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	11/21/2023	5.470	5.323	50,000,000.00	50,000,000.00	50,000,000.00	50,008,500.00
1106572501	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	12/29/2023	5.490	5.504	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
1017995491	TORONTO-DOMINION BANK - NEW YORK BRANCH	10/10/2023	5.380	5.322	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
1017995463	TORONTO-DOMINION BANK - NEW YORK BRANCH	10/10/2023	5.380	5.322	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
1060159993	TORONTO-DOMINION BANK - NEW YORK BRANCH	03/18/2024	5.910	5.723	50,000,000.00	50,000,000.00	50,000,000.00	50,023,500.00
1089879330	WELLS FARGO BANK, NATIONAL ASSOCIATION	03/25/2024	5.770	5.577	50,000,000.00	50,000,000.00	50,000,000.00	50,039,500.00
1026103582	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/30/2023	5.000	5.389	50,000,000.00	50,000,000.00	50,000,000.00	49,979,000.00
1026103581	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/30/2023	5.000	5.389	50,000,000.00	50,000,000.00	50,000,000.00	49,979,000.00
1019334168	WELLS FARGO BANK, NATIONAL ASSOCIATION	01/08/2024	5.050	5.454	50,000,000.00	50,000,000.00	50,000,000.00	49,927,000.00
1019326619	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/10/2023	5.000	5.416	50,000,000.00	50,000,000.00	50,000,000.00	49,992,500.00
1018532797	WELLS FARGO BANK, NATIONAL ASSOCIATION	01/08/2024	5.050	5.454	50,000,000.00	50,000,000.00	50,000,000.00	49,927,000.00
1019326621	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/10/2023	5.000	5.418	50,000,000.00	50,000,000.00	50,000,000.00	49,992,500.00
1032798754	WESTPAC BANKING CORPORATION - NEW YORK BRANCH	12/05/2023	5.300	5.381	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
1032796755	WESTPAC BANKING CORPORATION - NEW YORK BRANCH	12/05/2023	5.300	5.361	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
CD TOTAL				5.428	2,300,000,000.00	2,300,000,000.00	2,300,000,000.00	2,299,882,500.00
621808411	TOYOTA MOTOR CREDIT CORP	08/18/2024	0.500	5.648	11,000,000.00	10,996,882.77	10,986,910.00	10,606,090.00
CORP NOTE FXD TOTAL				5.648	11,000,000.00	10,996,882.77	10,986,910.00	10,606,090.00
1110445157	ATLANTIC ASSET SECURITIZATION CORP.	01/03/2024	5.440	5.383	50,000,000.00	49,288,777.78	49,274,666.67	49,288,777.78
1106460618	ATLANTIC ASSET SECURITIZATION CORP.	01/23/2024	5.520	5.540	49,000,000.00	48,143,480.00	48,075,860.00	48,125,350.00
1080274207	ATLANTIC ASSET SECURITIZATION CORP.	11/01/2023	5.380	5.389	25,000,000.00	24,884,180.55	24,678,694.44	24,876,500.00
1101839810	ATLANTIC ASSET SECURITIZATION CORP.	12/15/2023	5.460	5.503	50,000,000.00	49,431,250.00	49,309,918.67	49,411,500.00
1109719533	ATLANTIC ASSET SECURITIZATION CORP.	12/29/2023	5.450	5.519	35,000,000.00	34,528,423.81	34,512,527.78	34,511,750.00
1110445151	ATLANTIC ASSET SECURITIZATION CORP.	0						

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: SEPTEMBER 1, 2023 TO SEPTEMBER 30, 2023
FUND: POOLMD SURPLUS INVESTMENTS
ATTACHMENT X

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Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1089877448	CAFCO LLC	12/01/2023	5.450	5.434	50,000,000.00	49,538,263.89	49,258,194.44	49,524,500.00
1107258719	CAFCO LLC	01/19/2024	5.510	5.577	25,000,000.00	24,579,097.22	24,556,138.89	24,566,250.00
1092925827	CAFCO LLC	12/15/2023	5.450	5.458	50,000,000.00	49,432,291.87	49,197,638.89	49,416,500.00
1107258717	CAFCO LLC	01/19/2024	5.510	5.577	50,000,000.00	49,158,194.45	49,112,277.78	49,132,500.00
1055914253	CAFCO LLC	10/20/2023	5.450	5.366	50,000,000.00	49,856,180.58	49,091,668.87	49,843,500.00
1055396491	CAFCO LLC	10/17/2023	5.480	5.360	30,000,000.00	29,927,200.00	29,463,100.00	29,919,600.00
1063792572	CAFCO LLC	11/18/2023	5.490	5.408	23,858,000.00	23,690,638.13	23,374,100.12	23,685,983.82
1055914257	CAFCO LLC	10/16/2023	5.480	5.358	25,000,000.00	24,943,125.00	24,560,166.67	24,938,750.00
1106471364	CAFCO LLC	01/23/2024	5.510	5.598	50,000,000.00	49,127,583.33	49,058,708.33	49,098,500.00
1055396493	CAFCO LLC	10/16/2023	5.440	5.382	50,000,000.00	49,871,555.58	49,100,888.89	49,858,500.00
1055396494	CAFCO LLC	10/18/2023	5.440	5.382	50,000,000.00	49,871,555.58	49,100,888.89	49,858,500.00
1100468283	CAFCO LLC	01/10/2024	5.490	5.536	50,000,000.00	49,229,875.00	49,092,625.00	49,208,000.00
1058321138	CAFCO LLC	10/24/2023	5.490	5.371	50,000,000.00	49,824,825.00	49,082,125.00	49,813,500.00
1105717473	CANCARA ASSET SECURITISATION LIMITED	12/21/2023	5.450	5.474	50,000,000.00	49,386,875.00	49,311,180.56	49,389,000.00
1107258720	CANCARA ASSET SECURITISATION LIMITED	12/18/2023	5.480	5.472	50,000,000.00	49,408,500.00	49,378,186.67	49,392,000.00
1074841171	CANCARA ASSET SECURITISATION LIMITED	10/16/2023	5.400	5.379	50,000,000.00	49,887,500.00	49,430,000.00	49,873,000.00
1098031063	CANCARA ASSET SECURITISATION LIMITED	12/15/2023	5.450	5.465	50,000,000.00	49,432,291.66	49,258,194.44	49,415,500.00
1098031064	CANCARA ASSET SECURITISATION LIMITED	12/15/2023	5.450	5.465	50,000,000.00	49,432,291.66	49,258,194.44	49,415,500.00
1074841172	CANCARA ASSET SECURITISATION LIMITED	10/13/2023	5.400	5.374	50,000,000.00	49,910,000.00	49,445,000.00	49,895,500.00
1074841173	CANCARA ASSET SECURITISATION LIMITED	10/13/2023	5.400	5.374	12,000,000.00	11,978,400.00	11,866,800.00	11,974,920.00
1108572499	CANCARA ASSET SECURITISATION LIMITED	12/22/2023	5.480	5.477	50,000,000.00	49,378,168.87	49,355,418.67	49,361,000.00
1108572498	CANCARA ASSET SECURITISATION LIMITED	12/22/2023	5.460	5.477	50,000,000.00	49,378,168.87	49,355,418.67	49,361,000.00
1094460686	CANCARA ASSET SECURITISATION LIMITED	11/01/2023	5.400	5.378	50,000,000.00	49,767,825.00	49,542,500.00	49,753,500.00
1091845738	CANCARA ASSET SECURITISATION LLC	11/15/2023	5.420	5.408	50,000,000.00	49,661,250.00	49,420,361.11	49,847,000.00
1106471361	CANCARA ASSET SECURITISATION LLC	12/20/2023	5.450	5.475	50,000,000.00	49,394,444.45	49,349,027.78	49,378,500.00
1080255874	CHARIOT FUNDING LLC	11/03/2023	5.480	5.379	38,896,000.00	38,501,617.09	38,177,845.58	38,493,619.92
1089348092	CHARIOT FUNDING LLC	10/19/2023	5.380	5.384	50,000,000.00	49,865,500.00	49,581,555.56	49,851,000.00
1089679331	CHARIOT FUNDING LLC	10/24/2023	5.380	5.371	22,366,000.00	22,289,123.09	22,185,451.53	22,282,574.82
1073789124	CHARIOT FUNDING LLC	10/06/2023	5.390	5.349	50,000,000.00	49,962,569.44	49,461,000.00	49,948,000.00
1109093618	CHARIOT FUNDING LLC	12/20/2023	5.430	5.483	50,000,000.00	49,386,666.87	49,368,500.00	49,375,500.00
1099833817	CHARIOT FUNDING LLC	11/10/2023	5.420	5.400	50,000,000.00	49,888,888.89	49,555,861.11	49,685,000.00
1092401261	CHARIOT FUNDING LLC	11/22/2023	5.450	5.440	50,000,000.00	49,606,368.89	49,364,186.67	49,592,000.00
1075583994	CHARIOT FUNDING LLC	10/13/2023	5.420	5.349	50,000,000.00	49,909,666.87	49,442,944.44	49,896,000.00
1085654263	CHARIOT FUNDING LLC	11/14/2023	5.450	5.408	50,000,000.00	49,666,944.44	49,318,750.00	49,654,500.00
1088889711	CHARIOT FUNDING LLC	11/06/2023	5.420	5.391	50,000,000.00	49,729,000.00	49,435,418.67	49,715,500.00
1077023393	CHARIOT FUNDING LLC	10/31/2023	5.480	5.378	50,000,000.00	49,771,666.87	49,307,388.89	49,781,000.00
1092401258	CHARIOT FUNDING LLC	10/02/2023	5.380	5.400	20,381,000.00	20,377,954.17	20,280,487.70	20,371,828.55
1072160874	CHARIOT FUNDING LLC	10/23/2023	5.440	5.370	50,000,000.00	49,833,777.78	49,320,000.00	49,821,000.00
1092401259	CHARIOT FUNDING LLC	10/02/2023	5.380	5.400	50,000,000.00	49,992,527.78	49,753,416.67	49,977,500.00
1081319172	CHARIOT FUNDING LLC	11/06/2023	5.480	5.391	50,000,000.00	49,726,000.00	49,315,000.00	49,715,500.00
1097366054	CHARIOT FUNDING LLC	11/08/2023	5.400	5.391	50,000,000.00	49,713,416.87	49,532,418.67	49,700,500.00
1109093622	CHARIOT FUNDING LLC	12/20/2023	5.430	5.483	50,000,000.00	49,386,666.87	49,368,500.00	49,375,500.00
1074291822	CHARIOT FUNDING LLC	10/30/2023	5.480	5.377	50,000,000.00	49,779,277.78	49,278,944.44	49,768,500.00
1091845734	CHARIOT FUNDING LLC	11/30/2023	5.480	5.470	50,000,000.00	49,543,333.34	49,292,168.67	49,529,000.00
1074291821	CHARIOT FUNDING LLC	10/30/2023	5.480	5.377	50,000,000.00	49,779,277.78	49,278,944.44	49,768,500.00
1110445158	CIESCO, LLC	02/05/2024	5.500	5.457	50,000,000.00	49,029,861.11	49,014,583.33	49,029,861.11
1055397534	CIESCO, LLC	10/20/2023	5.440	5.366	25,000,000.00	24,928,222.22	24,542,888.89	24,921,750.00
1055397533	CIESCO, LLC	10/20/2023	5.440	5.366	50,000,000.00	49,856,444.44	49,085,777.78	49,843,500.00
1062046950	CIESCO, LLC	11/16/2023	5.500	5.408	30,000,000.00	29,789,166.67	29,376,666.67	29,783,700.00
1109093625	CIESCO, LLC	01/12/2024	5.500	5.510	50,000,000.00	49,213,194.45	49,182,638.89	49,198,500.00
105898285	CIESCO, LLC	11/03/2023	5.480	5.379	50,000,000.00	49,748,833.33	49,025,777.78	49,738,500.00
1055397537	CRC FUNDING, LLC	10/20/2023	5.480	5.366	50,000,000.00	49,855,916.67	49,082,416.67	49,843,500.00
1099833814	CRC FUNDING, LLC	01/08/2024	5.480	5.525	50,000,000.00	49,243,750.00	49,098,611.11	49,225,000.00
1055397536	CRC FUNDING, LLC	10/20/2023	5.460	5.366	50,000,000.00	49,855,916.87	49,082,416.67	49,843,500.00
1050097815	CRC FUNDING, LLC	10/04/2023	5.480	5.400	50,000,000.00	49,977,250.00	49,135,500.00	49,982,500.00
1109093618	CRC FUNDING, LLC	01/18/2024	5.510	5.535	25,000,000.00	24,590,578.39	24,575,270.63	24,581,000.00
1100468282	CRC FUNDING, LLC	01/12/2024	5.500	5.530	50,000,000.00	49,213,194.44	49,075,694.44	49,193,500.00
1075584017	CRC FUNDING, LLC	10/30/2023	5.470	5.377	50,000,000.00	49,779,680.56	49,308,652.78	49,768,500.00
1089679328	CRC FUNDING, LLC	12/01/2023	5.450	5.463	25,000,000.00	24,769,131.94	24,629,097.22	24,761,000.00
1051480741	CRC FUNDING, LLC	10/10/2023	5.440	5.367	50,000,000.00	49,932,000.00	49,116,000.00	49,918,000.00
1051480740	CRC FUNDING, LLC	10/13/2023	5.440	5.349	50,000,000.00	49,909,333.33	49,085,777.78	49,896,000.00
1091473099	CRC FUNDING, LLC	11/27/2023	5.450	5.455	50,000,000.00	49,568,541.87	49,311,180.58	49,553,000.00
1055914252	CRC FUNDING, LLC	10/20/2023	5.480	5.366	50,000,000.00	49,855,918.87	49,090,000.00	49,843,500.00
1069879328	CRC FUNDING, LLC	12/01/2023	5.450	5.463	50,000,000.00	49,538,263.89	49,258,194.44	49,522,000.00
1106572507	CRC FUNDING, LLC	01/19/2024	5.510	5.541	50,000,000.00	49,156,194.45	49,119,930.58	49,138,000.00
1059446170	CRC FUNDING, LLC	11/01/2023	5.500	5.378	48,980,000.00	48,748,026.28	48,044,618.06	48,738,528.60
1107258715	CRC FUNDING, LLC	01/19/2024	5.500	5.541	50,000,000.00	49,159,722.22	49,113,888.89	49,138,000.00
1091473101	CRC FUNDING, LLC	11/27/2023	5.450	5.455	50,000,000.00	49,568,541.87	49,318,750.00	49,553,000.00
1075584010	CRC FUNDING, LLC	10/30/2023	5.470	5.377	50,000,000.00	49,779,680.56	49,308,652.78	49,768,500.00
1050771132	CRC FUNDING, LLC	10/06/2023	5.470	5.349	50,000,000.00	49,962,013.89	49,141,513.89	49,948,000.00
1109093621	CRC FUNDING, LLC	01/18/2024	5.510	5.535	50,000,000.00	49,181,152.78	49,150,541.87	49,182,000.00
1089348090	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	10/31/2023	5.290	5.276	30,314,000.00	30,180,385.79	30,011,095.78	30,171,827.34
1109719537	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	12/29/2023	5.400	5.451	50,000,000.00	49,332,500.00	49,310,000.00	49,311,000.00
1085654261	ING (U.S.) FUNDING LLC	11/01/2023	5.400	5.411	50,000,000.00	49,767,500.00	49,422,500.00	49,752,000.00
1078941850	ING (U.S.) FUNDING LLC	11/03/2023	5.410	5.410	21,850,000.00	21,741,842.21	21,547,911.61	21,735,069.00
1065654265	ING (U.S.) FUNDING LLC	11/01/2023	5.400	5.411	50,000,000.00	49,767,500.00	49,422,500.00	49,752,000.00
1069448876	ING (U.S.) FUNDING LLC	10/20/2023	5.420	5.349	50,000,000.00	49,856,972.22	49,292,388.89	49,844,000.00
1089448878	ING (U.S.) FUNDING LLC	10/20/2023	5.420	5.349	50,000,000.00	49,856,972.22	49,292,388.89	49,844,000.00
1078345031	ING (U.S.) FUNDING LLC	11/03/2023	5.410	5.410	23,000,000.00	22,885,939.17	22,878,555.83	22,879,020.00
1100468280	JOHNSON & JOHNSON	12/15/2023	5.310	5.321	50,000,000.00	49,446,875.00	49,314,125.00	49,431,000.00
1101832217	JOHNSON & JOHNSON	12/20/2023	5.300	5.321	25,000,000.00	24,705,555.58	24,848,688.67	24,897,000.00
1100468281	JOHNSON & JOHNSON	12/15/2023	5.310	5.321	50,000,000.00	49,446,875.00	49,314,125.00	49,431,000.00
1101832219	JOHNSON & JOHNSON	12/20/2023	5.310	5.321	50,000,000.00	49,410,000.00	49,292,000.00	49,394,000.00
1101639612	JOHNSON & JOHNSON	12/18/2023	5.310	5.319	50,000,000.00	49,424,750.00	49,308,750.00	49,409,000.00
1084351526	JOHNSON & JOHNSON	10/18/2023	5.280	5.273	50,000,000.00	49,890,000.00	49,552,666.67	49,875,500.00
1101832222	JOHNSON & JOHNSON	12/20/2023	5.300	5.321	50,000,000.00	49,411,111.11	49,293,333.33	49,394,000.00
1100466276	JOHNSON & JOHNSON	12/20/2023	5.310	5.321	50,000,000.00	49,410,000.00	49,277,250.00	49,394,000.00

LOS ANGELES COUNTY TREASURER
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Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1100468279	JOHNSON & JOHNSON	12/20/2023	5.310	5.321	50,000,000.00	49,410,000.00	49,277,250.00	49,394,000.00
1072160880	JUPITER SECURITIZATION COMPANY LLC	10/06/2023	5.400	5.349	50,000,000.00	49,962,500.00	49,452,500.00	49,948,000.00
1074833669	JUPITER SECURITIZATION COMPANY LLC	10/06/2023	5.410	5.349	50,000,000.00	49,962,430.56	49,474,027.78	49,948,000.00
1080255673	JUPITER SECURITIZATION COMPANY LLC	11/03/2023	5.470	5.379	50,000,000.00	49,749,291.87	49,331,444.44	49,738,500.00
1084351518	JUPITER SECURITIZATION COMPANY LLC	11/06/2023	5.440	5.391	32,617,000.00	32,439,563.52	32,207,910.34	32,431,409.27
1099833816	JUPITER SECURITIZATION COMPANY LLC	11/10/2023	5.430	5.400	50,000,000.00	49,898,333.34	49,555,041.67	49,685,000.00
1075564003	JUPITER SECURITIZATION COMPANY LLC	10/25/2023	5.470	5.372	17,557,000.00	17,492,975.47	17,327,578.78	17,488,878.84
1106471865	JUPITER SECURITIZATION COMPANY LLC	01/19/2024	5.520	5.522	50,000,000.00	49,156,666.67	49,110,886.67	49,141,000.00
1088449820	JUPITER SECURITIZATION COMPANY LLC	10/11/2023	5.390	5.370	25,184,000.00	25,156,278.98	25,005,394.92	25,148,802.74
1074833666	JUPITER SECURITIZATION COMPANY LLC	10/26/2023	5.480	5.373	50,000,000.00	49,809,722.22	49,315,000.00	49,798,500.00
1071595368	JUPITER SECURITIZATION COMPANY LLC	10/02/2023	5.380	5.400	50,000,000.00	49,992,555.56	49,476,888.89	49,977,500.00
1079347956	JUPITER SECURITIZATION COMPANY LLC	11/03/2023	5.470	5.379	50,000,000.00	49,749,291.87	49,308,652.78	49,738,500.00
1072160873	JUPITER SECURITIZATION COMPANY LLC	10/04/2023	5.400	5.400	50,000,000.00	49,977,500.00	49,482,500.00	49,962,500.00
1081969030	JUPITER SECURITIZATION COMPANY LLC	11/07/2023	5.470	5.391	50,000,000.00	49,718,902.78	49,316,250.00	49,708,000.00
1081319171	JUPITER SECURITIZATION COMPANY LLC	11/06/2023	5.470	5.391	50,000,000.00	49,726,500.00	49,316,250.00	49,715,500.00
1072160875	JUPITER SECURITIZATION COMPANY LLC	10/04/2023	5.400	5.400	50,000,000.00	49,977,500.00	49,482,500.00	49,962,500.00
1109093619	JUPITER SECURITIZATION COMPANY LLC	01/02/2024	5.510	5.495	50,000,000.00	49,286,291.67	49,257,680.56	49,275,000.00
1088889718	JUPITER SECURITIZATION COMPANY LLC	11/16/2023	5.420	5.408	50,000,000.00	49,653,722.22	49,360,138.69	49,639,500.00
1058952414	JUPITER SECURITIZATION COMPANY LLC	10/16/2023	5.440	5.362	35,152,000.00	35,081,898.42	34,557,071.93	35,052,519.84
1075569437	JUPITER SECURITIZATION COMPANY LLC	10/31/2023	5.470	5.378	50,000,000.00	49,772,083.33	49,301,055.56	49,761,000.00
1104834260	LA FAYETTE ASSET SECURITIZATION LLC	12/20/2023	5.480	5.475	30,000,000.00	29,638,000.00	29,565,950.00	29,825,900.00
1110445155	LA FAYETTE ASSET SECURITIZATION LLC	01/19/2024	5.460	5.411	50,000,000.00	49,165,833.34	49,150,888.67	49,165,833.34
1064289355	LA FAYETTE ASSET SECURITIZATION LLC	10/02/2023	5.420	5.400	50,000,000.00	49,992,472.22	49,345,083.33	49,977,500.00
1091473871	LA FAYETTE ASSET SECURITIZATION LLC	11/16/2023	5.410	5.408	20,000,000.00	19,861,744.45	19,759,555.56	19,855,800.00
1026606901	LA FAYETTE ASSET SECURITIZATION LLC	10/18/2023	5.270	5.362	14,924,000.00	14,886,859.97	14,543,860.85	14,861,765.08
1083170220	LA FAYETTE ASSET SECURITIZATION LLC	10/03/2023	5.450	5.400	50,000,000.00	49,984,861.11	49,318,750.00	49,970,000.00
1091473870	LA FAYETTE ASSET SECURITIZATION LLC	11/16/2023	5.410	5.408	50,000,000.00	49,654,361.11	49,398,888.89	49,839,500.00
109719532	LA FAYETTE ASSET SECURITIZATION LLC	12/20/2023	5.440	5.475	50,000,000.00	49,395,555.56	49,372,888.89	49,378,500.00
1098026949	LA FAYETTE ASSET SECURITIZATION LLC	12/05/2023	5.460	5.448	20,325,000.00	20,124,629.36	20,053,729.00	20,118,904.50
1088690549	LA FAYETTE ASSET SECURITIZATION LLC	10/10/2023	5.460	5.367	50,000,000.00	49,931,750.00	49,325,083.33	49,918,000.00
1110445148	LA FAYETTE ASSET SECURITIZATION LLC	01/19/2024	5.460	5.411	50,000,000.00	49,165,833.34	49,150,666.67	49,165,833.34
1097388052	LA FAYETTE ASSET SECURITIZATION LLC	12/06/2023	5.480	5.498	50,000,000.00	49,497,666.67	49,315,000.00	49,465,000.00
106660564	LA FAYETTE ASSET SECURITIZATION LLC	10/10/2023	5.460	5.367	8,500,000.00	8,488,397.50	8,385,284.17	8,486,080.00
1096567929	LA FAYETTE ASSET SECURITIZATION LLC	01/05/2024	5.530	5.499	50,000,000.00	49,262,666.67	49,070,852.78	49,251,500.00
1097366053	LA FAYETTE ASSET SECURITIZATION LLC	12/05/2023	5.490	5.448	45,477,000.00	45,026,209.24	44,859,783.42	45,015,883.22
1104834278	LA FAYETTE ASSET SECURITIZATION LLC	12/20/2023	5.470	5.475	11,124,000.00	10,988,781.60	10,970,189.07	10,985,283.72
1104834279	LA FAYETTE ASSET SECURITIZATION LLC	12/20/2023	5.470	5.475	50,000,000.00	49,392,222.22	49,308,652.78	49,376,500.00
1104221926	MICROSOFT CORPORATION	12/04/2023	5.320	5.335	50,000,000.00	49,527,111.11	49,438,444.44	49,511,000.00
1101832218	MICROSOFT CORPORATION	12/18/2023	5.330	5.346	50,000,000.00	49,422,583.33	49,304,138.89	49,408,000.00
1100468278	MICROSOFT CORPORATION	12/15/2023	5.330	5.344	50,000,000.00	49,444,791.67	49,311,541.67	49,428,500.00
1103469054	MICROSOFT CORPORATION	01/02/2024	5.330	5.382	50,000,000.00	49,311,541.67	49,215,305.56	49,292,500.00
1100468277	MICROSOFT CORPORATION	12/15/2023	5.330	5.344	50,000,000.00	49,444,791.67	49,311,541.67	49,428,500.00
1103469053	MICROSOFT CORPORATION	01/04/2024	5.330	5.367	50,000,000.00	49,296,736.11	49,200,500.00	49,277,000.00
1107258718	MICROSOFT CORPORATION	12/06/2023	5.330	5.336	50,000,000.00	49,511,418.67	49,467,000.00	49,496,000.00
1105717472	MICROSOFT CORPORATION	12/08/2023	5.330	5.336	50,000,000.00	49,511,418.67	49,437,388.89	49,496,000.00
1101832221	MICROSOFT CORPORATION	12/18/2023	5.330	5.346	50,000,000.00	49,422,583.33	49,304,138.89	49,408,000.00
1101040801	MICROSOFT CORPORATION	12/04/2023	5.320	5.335	50,000,000.00	49,527,111.11	49,401,500.00	49,511,000.00
1103469052	MICROSOFT CORPORATION	01/04/2024	5.330	5.367	50,000,000.00	49,296,736.11	49,200,500.00	49,277,000.00
1101040795	MICROSOFT CORPORATION	12/01/2023	5.310	5.331	50,000,000.00	49,550,125.00	49,424,750.00	49,533,500.00
1101040796	MICROSOFT CORPORATION	12/20/2023	5.330	5.347	50,000,000.00	49,407,777.78	49,289,333.33	49,391,000.00
1100468274	MICROSOFT CORPORATION	12/20/2023	5.330	5.347	50,000,000.00	49,407,777.78	49,274,527.78	49,391,000.00
1107258729	MICROSOFT CORPORATION	12/06/2023	5.330	5.338	50,000,000.00	49,511,418.67	49,487,000.00	49,496,000.00
1100468275	MICROSOFT CORPORATION	12/20/2023	5.330	5.347	50,000,000.00	49,407,777.78	49,274,527.78	49,391,000.00
1101040797	MICROSOFT CORPORATION	12/20/2023	5.330	5.347	50,000,000.00	49,407,777.78	49,289,333.33	49,391,000.00
1104834000	MICROSOFT CORPORATION	12/04/2023	5.320	5.335	50,000,000.00	49,527,111.11	49,445,833.33	49,511,000.00
1104221930	MICROSOFT CORPORATION	01/02/2024	5.340	5.362	50,000,000.00	49,310,250.00	49,221,250.00	49,292,500.00
1104833998	MICROSOFT CORPORATION	12/01/2023	5.320	5.331	50,000,000.00	49,549,277.78	49,468,000.00	49,533,500.00
1106471362	MICROSOFT CORPORATION	12/07/2023	5.330	5.337	50,000,000.00	49,504,013.89	49,437,388.89	49,488,500.00
1106471358	MONT BLANC CAPITAL CORP.	01/22/2024	5.530	5.525	50,000,000.00	49,132,097.22	49,086,013.89	49,117,500.00
1099207800	MONT BLANC CAPITAL CORP.	01/11/2024	5.510	5.507	38,162,000.00	37,585,915.34	37,469,036.00	37,574,524.36
1068082901	MONT BLANC CAPITAL CORP.	10/16/2023	5.480	5.358	41,362,000.00	41,267,556.78	40,789,044.38	41,257,354.14
1095956375	MONT BLANC CAPITAL CORP.	12/04/2023	5.490	5.449	48,138,000.00	47,868,173.12	47,477,305.95	47,857,101.38
1086159015	MONT BLANC CAPITAL CORP.	10/11/2023	5.450	5.370	50,000,000.00	49,924,305.56	49,311,180.56	49,910,500.00
1081319168	MONT BLANC CAPITAL CORP.	11/08/2023	5.490	5.391	50,000,000.00	49,710,250.00	49,298,500.00	49,700,500.00
1088348087	NATDGS, NEW YORK BRANCH	11/03/2023	5.400	5.307	50,000,000.00	49,752,500.00	49,467,500.00	49,742,000.00
1085885299	NATDGS, NEW YORK BRANCH	12/15/2023	5.390	5.409	50,000,000.00	49,438,541.87	49,243,902.78	49,421,500.00
1107258728	NESTLE CAPITAL CORPORATION	12/20/2023	5.280	5.207	50,000,000.00	49,413,333.33	49,369,333.33	49,407,000.00
1107258724	NESTLE CAPITAL CORPORATION	12/20/2023	5.280	5.207	50,000,000.00	49,413,333.33	49,369,333.33	49,407,000.00
1101040803	OLD LINE FUNDING, LLC	01/08/2024	5.470	5.528	50,000,000.00	49,247,875.00	49,118,722.22	49,224,500.00
1086159252	OLD LINE FUNDING, LLC	10/13/2023	5.360	5.349	25,000,000.00	24,955,166.87	24,656,277.76	24,948,000.00
1080274206	OLD LINE FUNDING, LLC	11/06/2023	5.420	5.409	50,000,000.00	49,729,000.00	49,314,972.22	49,714,500.00
1081350302	OLD LINE FUNDING, LLC	11/08/2023	5.420	5.416	50,000,000.00	49,713,944.44	49,314,972.22	49,699,000.00
1106471359	OLD LINE FUNDING, LLC	01/19/2024	5.480	5.561	50,000,000.00	49,162,777.77	49,132,333.33	49,135,000.00
1089879327	OLD LINE FUNDING, LLC	11/27/2023	5.480	5.485	50,000,000.00	49,572,500.00	49,317,500.00	49,550,500.00
1066159251	OLD LINE FUNDING, LLC	10/13/2023	5.380	5.349	50,000,000.00	49,910,333.33	49,312,555.56	49,896,000.00
1073789125	OLD LINE FUNDING, LLC	10/13/2023	5.360	5.349	50,000,000.00	49,910,666.67	49,419,333.33	49,896,000.00
1097366050	OLD LINE FUNDING, LLC	12/20/2023	5.440	5.492	50,000,000.00	49,395,555.55	49,244,444.44	49,374,500.00
1087200183	OLD LINE FUNDING, LLC	10/16/2023	5.380	5.358	50,000,000.00	49,887,916.87	49,327,500.00	49,873,500.00
1082048492	OLD LINE FUNDING, LLC	10/02/2023	5.360	5.400	50,000,000.00	49,992,527.78	49,320,027.78	49,977,500.00
1106471360	OLD LINE FUNDING, LLC	01/19/2024	5.480	5.561	50,000,000.00	49,162,777.77	49,132,333.33	49,135,000.00
1099207793	OLD LINE FUNDING, LLC	01/10/2024	5.470	5.536	50,000,000.00	49,232,680.55	49,088,333.33	49,208,000.00
1107265301	OLD LINE FUNDING, LLC	01/12/2024	5.440	5.541	50,000,000.00	49,221,777.78	49,191,555.56	49,192,000.00
1107265300	OLD LINE FUNDING, LLC	01/12/2024	5.440	5.541	50,000,000.00	49,221,777.78	49,191,555.56	49,192,000.00
1080274204	OLD LINE FUNDING, LLC	11/06/2023	5.420	5.409	10,000,000.00	9,945,800.00	9,862,994.44	9,942,900.00
1070530098	OLD LINE FUNDING, LLC	10/23/2023	5.400	5.355	50,000,000.00	49,835,000.00	49,287,500.00	49,821,500.00
1075564005	PEPSICO, INC.	10/30/2023	5.290	5.261	50,000,000.00	49,786,930.56	49,331,402.78	49,773,500.00
1068082903	PEPSICO, INC.	10/16/2023	5.210	5.252	25,000,000.00	24,945,729.17	24,870,756.94	24,938,000.00

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Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1074833671	PEPSICO, INC.	10/23/2023	5.270	5.250	30,000,000.00	29,803,383.33	29,817,925.00	29,885,000.00
1078376910	PEPSICO, INC.	10/31/2023	5.280	5.254	50,000,000.00	49,780,000.00	49,340,000.00	49,766,500.00
1079347958	PEPSICO, INC.	11/01/2023	5.310	5.247	25,000,000.00	24,885,687.50	24,871,812.50	24,879,750.00
1072160878	PEPSICO, INC.	10/13/2023	5.210	5.248	50,000,000.00	49,913,168.87	49,421,111.11	49,898,000.00
1074833668	PEPSICO, INC.	10/30/2023	5.280	5.261	15,000,000.00	14,936,200.00	14,793,200.00	14,932,050.00
1081319175	PEPSICO, INC.	11/07/2023	5.310	5.234	50,000,000.00	49,727,125.00	49,328,875.00	49,716,500.00
1070530103	PEPSICO, INC.	10/20/2023	5.210	5.248	45,000,000.00	44,876,262.50	44,400,850.00	44,862,300.00
1083123873	PEPSICO, INC.	11/13/2023	5.310	5.218	50,000,000.00	49,682,875.00	49,308,750.00	49,674,000.00
1074833672	PEPSICO, INC.	10/30/2023	5.280	5.261	50,000,000.00	49,767,333.33	49,310,688.87	49,773,500.00
1075564014	PEPSICO, INC.	10/30/2023	5.290	5.261	20,000,000.00	19,914,772.22	19,732,561.11	19,909,400.00
1080255875	PEPSICO, INC.	11/03/2023	5.310	5.248	50,000,000.00	49,758,825.00	49,351,000.00	49,745,000.00
1105713697	SHEFFIELD RECEIVABLES COMPANY LLC	12/18/2023	5.490	5.513	50,000,000.00	49,405,250.00	49,329,000.00	49,387,500.00
1083586163	SHEFFIELD RECEIVABLES COMPANY LLC	11/15/2023	5.470	5.492	50,000,000.00	49,858,125.00	49,293,458.33	49,641,500.00
1099207790	SHEFFIELD RECEIVABLES COMPANY LLC	11/17/2023	5.430	5.496	50,000,000.00	49,645,541.66	49,494,708.33	49,626,000.00
1087603543	SHEFFIELD RECEIVABLES COMPANY LLC	11/20/2023	5.470	5.504	50,000,000.00	49,620,138.89	49,308,652.78	49,602,500.00
1104221935	SHEFFIELD RECEIVABLES COMPANY LLC	12/20/2023	5.510	5.514	50,000,000.00	49,387,777.77	49,295,944.44	49,372,000.00
1082625325	SHEFFIELD RECEIVABLES COMPANY LLC	11/13/2023	5.470	5.480	50,000,000.00	49,673,319.44	49,278,263.89	49,657,500.00
1091473097	SHEFFIELD RECEIVABLES COMPANY LLC	11/27/2023	5.470	5.522	50,000,000.00	49,566,958.33	49,308,652.78	49,547,500.00
1109721500	SHEFFIELD RECEIVABLES COMPANY LLC	12/04/2023	5.420	5.525	50,000,000.00	49,518,222.22	49,495,638.89	49,493,500.00
1070530105	SHEFFIELD RECEIVABLES COMPANY LLC	10/18/2023	5.450	5.400	50,000,000.00	49,871,319.44	49,318,750.00	49,857,500.00
1092401263	SHEFFIELD RECEIVABLES COMPANY LLC	11/21/2023	5.430	5.509	50,000,000.00	49,815,375.00	49,374,041.67	49,594,500.00
1078955812	SHEFFIELD RECEIVABLES COMPANY LLC	11/03/2023	5.470	5.451	50,000,000.00	49,749,291.67	49,301,055.56	49,735,000.00
1075569436	SHEFFIELD RECEIVABLES COMPANY LLC	10/30/2023	5.450	5.435	50,000,000.00	49,780,486.11	49,311,180.58	49,766,000.00
1084352388	SHEFFIELD RECEIVABLES COMPANY LLC	11/17/2023	5.480	5.496	50,000,000.00	49,642,277.78	49,284,555.56	49,626,000.00
1083792569	SHEFFIELD RECEIVABLES COMPANY LLC	10/04/2023	5.440	5.400	50,000,000.00	49,977,333.33	49,320,000.00	49,962,500.00
1109093609	SHEFFIELD RECEIVABLES COMPANY LLC	12/20/2023	5.490	5.514	50,000,000.00	49,390,000.00	49,359,500.00	49,372,000.00
106565015	SHEFFIELD RECEIVABLES COMPANY LLC	10/13/2023	5.440	5.400	50,000,000.00	49,909,333.33	49,288,777.78	49,895,000.00
1085845258	SHEFFIELD RECEIVABLES COMPANY LLC	11/14/2023	5.480	5.486	50,000,000.00	49,866,333.33	49,317,500.00	49,849,500.00
1066605669	SHEFFIELD RECEIVABLES COMPANY LLC	10/11/2023	5.480	5.370	50,000,000.00	49,924,166.67	49,317,500.00	49,910,500.00
1106471656	SHEFFIELD RECEIVABLES COMPANY LLC	12/19/2023	5.490	5.511	36,448,000.00	36,006,916.82	35,956,894.88	35,994,089.80
1103469051	THE PROCTER & GAMBLE COMPANY	01/02/2024	5.480	5.226	50,000,000.00	49,310,250.00	49,213,833.33	49,310,500.00
1083585349	THE PROCTER & GAMBLE COMPANY	11/14/2023	5.310	5.173	50,000,000.00	49,675,500.00	49,321,500.00	49,868,500.00
1032795635	THE PROCTER & GAMBLE COMPANY	10/30/2023	5.090	5.249	50,000,000.00	49,794,886.11	48,776,986.11	49,774,000.00
1097366048	THE PROCTER & GAMBLE COMPANY	12/05/2023	5.350	5.190	49,000,000.00	48,526,673.61	48,351,906.94	48,526,660.00
1032281878	THE PROCTER & GAMBLE COMPANY	10/30/2023	5.100	5.249	50,000,000.00	49,794,583.33	48,787,500.00	49,774,000.00
1097366049	THE PROCTER & GAMBLE COMPANY	01/05/2024	5.370	5.224	50,000,000.00	49,264,000.00	49,112,458.33	49,289,000.00
1086579438	THE PROCTER & GAMBLE COMPANY	12/01/2023	5.340	5.183	50,000,000.00	49,547,583.34	49,362,166.67	49,546,500.00
1083140300	THE PROCTER & GAMBLE COMPANY	11/13/2023	5.330	5.178	50,000,000.00	49,881,880.58	49,304,138.89	49,678,500.00
1104221928	THE PROCTER & GAMBLE COMPANY	01/10/2024	5.350	5.222	50,000,000.00	49,249,513.89	49,180,347.22	49,253,000.00
1107256723	THUNDER BAY FUNDING, LLC	01/04/2024	5.440	5.482	25,000,000.00	24,841,111.11	24,826,000.00	24,830,750.00
1059446177	THUNDER BAY FUNDING, LLC	10/02/2023	5.370	5.400	50,000,000.00	49,992,541.67	49,291,458.33	49,977,500.00
1082046455	THUNDER BAY FUNDING, LLC	10/04/2023	5.380	5.400	50,000,000.00	49,977,583.33	49,305,083.33	49,962,500.00
1107256722	THUNDER BAY FUNDING, LLC	01/04/2024	5.440	5.482	50,000,000.00	49,282,222.22	49,252,000.00	49,261,500.00
1083585348	THUNDER BAY FUNDING, LLC	11/09/2023	5.400	5.374	50,000,000.00	49,707,500.00	49,355,000.00	49,894,000.00
1072160877	THUNDER BAY FUNDING, LLC	10/13/2023	5.380	5.349	35,000,000.00	34,937,233.33	34,592,018.87	34,927,200.00
1100468273	THUNDER BAY FUNDING, LLC	01/08/2024	5.490	5.493	50,000,000.00	49,245,125.00	49,123,125.00	49,229,500.00
1091473869	THUNDER BAY FUNDING, LLC	12/05/2023	5.420	5.432	50,000,000.00	49,510,694.44	49,254,750.00	49,494,500.00
1072160876	THUNDER BAY FUNDING, LLC	10/13/2023	5.380	5.349	50,000,000.00	49,910,333.33	49,417,186.67	49,896,000.00
1108572513	THUNDER BAY FUNDING, LLC	01/12/2024	5.490	5.499	50,000,000.00	49,224,638.89	49,194,527.78	49,198,000.00
1074292299	THUNDER BAY FUNDING, LLC	10/11/2023	5.380	5.370	50,000,000.00	49,925,277.78	49,462,000.00	49,910,500.00
1099207797	TOYOTA MOTOR CREDIT CORPORATION	12/18/2023	5.440	5.396	50,000,000.00	49,410,666.67	49,258,555.56	49,400,500.00
1108572502	TOYOTA MOTOR CREDIT CORPORATION	01/12/2024	5.400	5.417	50,000,000.00	49,227,500.00	49,197,500.00	49,210,000.00
1087903542	TOYOTA MOTOR CREDIT CORPORATION	11/20/2023	5.400	5.365	50,000,000.00	49,625,000.00	49,317,500.00	49,812,500.00
1072147165	TOYOTA MOTOR CREDIT CORPORATION	10/26/2023	5.400	5.333	50,000,000.00	49,812,500.00	49,310,000.00	49,800,000.00
1089448880	TOYOTA MOTOR CREDIT CORPORATION	10/11/2023	5.340	5.340	50,000,000.00	49,925,833.33	49,369,583.33	49,911,000.00
1087803541	TOYOTA MOTOR CREDIT CORPORATION	11/20/2023	5.400	5.365	50,000,000.00	49,625,000.00	49,317,500.00	49,812,500.00
1089448877	TOYOTA MOTOR CREDIT CORPORATION	10/23/2023	5.370	5.340	50,000,000.00	49,835,916.67	49,284,000.00	49,822,000.00
1066605653	TOYOTA MOTOR CREDIT CORPORATION	10/16/2023	5.340	5.336	50,000,000.00	49,888,750.00	49,302,833.33	49,874,000.00
1078345028	TOYOTA MOTOR CREDIT CORPORATION	11/01/2023	5.390	5.345	50,000,000.00	49,787,930.56	49,318,763.89	49,755,000.00
1060255676	TOYOTA MOTOR CREDIT CORPORATION	11/13/2023	5.420	5.360	50,000,000.00	49,676,305.56	49,262,277.78	49,665,000.00
108889720	TOYOTA MOTOR CREDIT CORPORATION	11/17/2023	5.410	5.363	50,000,000.00	49,646,847.22	49,353,805.56	49,635,000.00
1108572515	TOYOTA MOTOR CREDIT CORPORATION	01/12/2024	5.400	5.417	50,000,000.00	49,227,500.00	49,197,500.00	49,210,000.00
1066605687	TOYOTA MOTOR CREDIT CORPORATION	10/18/2023	5.340	5.336	50,000,000.00	49,888,750.00	49,302,833.33	49,874,000.00
1088449828	TOYOTA MOTOR CREDIT CORPORATION	11/21/2023	5.410	5.368	50,000,000.00	49,616,791.87	49,318,236.11	49,805,000.00
CPD TOTAL				5.393	11,849,443,000.00	11,558,838,117.79	11,485,832,351.47	11,596,222,518.74
1052207560	LAC-CAL BAN	06/30/2025	5.939	5.824	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00
LACCAL BANS TOTAL					5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00
821809393	SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF	08/01/2024	2.958	5.596	23,000,000.00	23,354,994.88	24,865,780.00	22,508,490.00
CA MUNI BDN TOTAL					23,000,000.00	23,354,994.88	24,865,780.00	22,508,490.00
MUNI TOTAL					5,637	28,000,000.00	28,354,994.88	27,508,490.00
1017216913	UNITED STATES TREASURY	10/05/2023	4.570	2.678	50,000,000.00	49,974,611.11	48,844,805.56	49,978,000.00
1074287219	UNITED STATES TREASURY	11/07/2023	5.240	4.972	50,000,000.00	49,730,722.22	49,250,388.89	49,736,500.00
108889716	UNITED STATES TREASURY	12/19/2023	5.280	5.252	50,000,000.00	49,420,666.67	49,134,666.67	49,425,500.00
1022354446	UNITED STATES TREASURY	10/19/2023	4.860	4.568	50,000,000.00	49,878,500.00	48,778,250.00	49,875,500.00
1017995462	UNITED STATES TREASURY	10/05/2023	4.720	2.878	50,000,000.00	49,973,777.78	48,833,111.11	49,978,000.00
1050771388	UNITED STATES TREASURY	10/03/2023	5.100	1.373	50,000,000.00	49,985,833.33	49,220,833.33	49,982,500.00
1054826742	UNITED STATES TREASURY	10/17/2023	5.130	4.483	50,000,000.00	49,866,000.00	49,152,125.00	49,890,000.00
1073789123	UNITED STATES TREASURY	10/31/2023	5.240	4.870	50,000,000.00	49,781,866.67	49,301,333.33	49,788,000.00
1058538172	UNITED STATES TREASURY	12/21/2023	5.190	5.266	50,000,000.00	49,416,125.00	48,724,125.00	49,410,000.00
1109093617	UNITED STATES TREASURY	01/16/2024	5.310	5.345	50,000,000.00	49,210,875.00	49,181,375.00	49,216,500.00
1105713898	UNITED STATES TREASURY	01/02/2024	5.265	5.296	50,000,000.00	49,317,354.17	49,243,951.39	49,322,000.00
1059446191	UNITED STATES TREASURY	06/13/2024	5.050	5.410	50,000,000.00	48,204,444.45	47,552,152.78	48,149,500.00
1109719534	UNITED STATES TREASURY	01/11/2024	5.265	5.364	50,000,000.00	49,251,291.88	49,229,270.83	49,256,500.00
1094441546	UNITED STATES TREASURY	11/02/2023	5.265	4.918	50,000,000.00	49,788,000.00	49,546,625.00	49,772,000.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: SEPTEMBER 1, 2023 TO SEPTEMBER 30, 2023
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

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Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1017995475	UNITED STATES TREASURY	10/05/2023	4.720	2.878	50,000,000.00	49,973,777.78	48,833,111.11	49,978,000.00
1017995448	UNITED STATES TREASURY	03/21/2024	4.330	5.451	50,000,000.00	48,965,611.11	47,919,194.44	48,737,000.00
1064289354	UNITED STATES TREASURY	10/03/2023	5.185	1.373	50,000,000.00	49,965,597.22	49,388,277.78	49,992,500.00
1101040802	UNITED STATES TREASURY	01/02/2024	5.260	5.296	50,000,000.00	49,320,563.33	49,196,388.89	49,322,000.00
1074287218	UNITED STATES TREASURY	11/07/2023	5.240	4.972	50,000,000.00	49,730,722.22	49,250,388.89	49,736,500.00
1056998030	UNITED STATES TREASURY	10/12/2023	5.130	4.118	50,000,000.00	49,921,825.00	49,230,500.00	49,927,000.00
1071595373	UNITED STATES TREASURY	10/03/2023	5.195	1.373	50,000,000.00	49,985,569.44	49,487,715.28	49,992,500.00
1092918348	UNITED STATES TREASURY	01/04/2024	5.265	5.292	30,000,000.00	29,583,187.50	29,447,175.00	29,585,100.00
1044975192	UNITED STATES TREASURY	11/30/2023	5.190	5.185	50,000,000.00	49,567,500.00	48,688,083.33	49,563,500.00
1053579572	UNITED STATES TREASURY	10/10/2023	5.095	3.897	50,000,000.00	49,936,312.50	49,179,138.89	49,941,500.00
1107258721	UNITED STATES TREASURY	01/04/2024	5.270	5.292	50,000,000.00	49,304,852.78	49,260,738.11	49,308,500.00
1080255672	UNITED STATES TREASURY	11/07/2023	5.240	4.972	50,000,000.00	49,730,722.22	49,330,444.44	49,736,500.00
1056998029	UNITED STATES TREASURY	10/12/2023	5.130	4.118	50,000,000.00	49,921,825.00	49,230,500.00	49,927,000.00
1058952411	UNITED STATES TREASURY	10/24/2023	5.170	4.729	50,000,000.00	49,834,847.22	49,152,694.44	49,839,000.00
1092918347	UNITED STATES TREASURY	01/04/2024	5.265	5.292	50,000,000.00	49,305,312.50	49,078,625.00	49,308,500.00
1042194780	UNITED STATES TREASURY	11/18/2023	5.145	5.081	50,000,000.00	49,871,291.87	48,756,625.00	49,869,000.00
1044975207	UNITED STATES TREASURY	11/30/2023	5.190	5.185	50,000,000.00	49,567,500.00	48,688,083.33	49,563,500.00
930466425	UNITED STATES TREASURY	10/05/2023	4.340	2.678	50,000,000.00	49,975,888.89	47,884,250.00	49,978,000.00
1091826526	UNITED STATES TREASURY	12/05/2023	5.300	5.200	50,000,000.00	49,521,527.78	49,278,811.11	49,528,500.00
1100459081	UNITED STATES TREASURY	01/02/2024	5.260	5.296	12,734,000.00	12,560,308.24	12,526,690.48	12,561,326.98
1040906986	UNITED STATES TREASURY	05/16/2024	4.890	5.404	50,000,000.00	48,451,500.00	47,582,188.87	48,349,000.00
1058538171	UNITED STATES TREASURY	12/21/2023	5.190	5.266	50,000,000.00	49,416,125.00	48,724,125.00	49,410,000.00
1050771135	UNITED STATES TREASURY	10/03/2023	5.100	1.373	50,000,000.00	49,985,833.33	49,220,833.33	49,992,500.00
1109719535	UNITED STATES TREASURY	01/11/2024	5.285	5.384	50,000,000.00	49,251,291.66	49,229,270.83	49,256,500.00
1064289356	UNITED STATES TREASURY	10/03/2023	5.185	1.373	50,000,000.00	49,985,597.22	49,388,277.78	49,992,500.00
1089348088	UNITED STATES TREASURY	12/05/2023	5.260	5.200	50,000,000.00	49,525,138.89	49,247,527.78	49,528,500.00
1050771138	UNITED STATES TREASURY	10/10/2023	5.110	3.897	50,000,000.00	49,936,125.00	49,169,825.00	49,941,500.00
1073789127	UNITED STATES TREASURY	10/31/2023	5.235	4.870	50,000,000.00	49,781,875.00	49,302,000.00	49,788,000.00
1059446187	UNITED STATES TREASURY	06/13/2024	5.050	5.410	50,000,000.00	48,204,444.45	47,552,152.78	48,149,500.00
953985441	UNITED STATES TREASURY	11/30/2023	4.410	5.185	50,000,000.00	49,632,500.00	47,813,375.00	49,563,500.00
1058952423	UNITED STATES TREASURY	12/21/2023	5.160	5.266	50,000,000.00	49,417,250.00	48,733,777.78	49,410,000.00
1092918350	UNITED STATES TREASURY	11/30/2023	5.300	5.185	50,000,000.00	49,558,333.33	49,330,138.89	49,583,500.00
1011040798	UNITED STATES TREASURY	01/04/2024	5.260	5.292	50,000,000.00	49,305,972.22	49,181,777.78	49,308,500.00
1089973723	UNITED STATES TREASURY	11/14/2023	5.230	5.044	50,000,000.00	49,680,388.89	49,142,881.11	49,665,000.00
1040906974	UNITED STATES TREASURY	05/18/2024	4.890	5.404	50,000,000.00	48,451,500.00	47,582,188.87	48,349,000.00
1108572505	UNITED STATES TREASURY	01/16/2024	5.345	5.345	50,000,000.00	49,212,361.12	49,175,555.56	49,218,500.00
1042858808	UNITED STATES TREASURY	11/09/2023	5.180	5.009	50,000,000.00	49,720,500.00	48,831,833.33	49,721,000.00
1044975148	UNITED STATES TREASURY	11/30/2023	5.190	5.185	50,000,000.00	49,567,500.00	48,688,083.33	49,563,500.00
1089348089	UNITED STATES TREASURY	12/05/2023	5.260	5.200	50,000,000.00	49,525,138.89	49,247,527.78	49,528,500.00
1105713694	UNITED STATES TREASURY	01/02/2024	5.285	5.296	50,000,000.00	49,317,354.17	49,243,951.39	49,322,000.00
1011040799	UNITED STATES TREASURY	01/02/2024	5.260	5.296	50,000,000.00	49,320,563.33	49,196,388.89	49,322,000.00
1044975233	UNITED STATES TREASURY	11/30/2023	5.190	5.185	50,000,000.00	49,567,500.00	48,688,083.33	49,563,500.00
1017995486	UNITED STATES TREASURY	03/21/2024	4.330	5.451	50,000,000.00	48,965,611.11	47,919,194.44	48,737,000.00
1017995488	UNITED STATES TREASURY	10/05/2023	4.720	2.878	50,000,000.00	49,973,777.78	48,833,111.11	49,978,000.00
1101040800	UNITED STATES TREASURY	01/04/2024	5.260	5.292	1,922,000.00	1,895,321.57	1,890,547.54	1,895,418.74
1042194790	UNITED STATES TREASURY	11/18/2023	5.145	5.081	50,000,000.00	49,871,291.87	48,758,625.00	49,869,000.00
1059446188	UNITED STATES TREASURY	06/13/2024	5.050	5.410	50,000,000.00	48,204,444.45	47,552,152.78	48,149,500.00
1058952421	UNITED STATES TREASURY	12/21/2023	5.180	5.266	50,000,000.00	49,417,250.00	48,733,777.78	49,410,000.00
1109093613	UNITED STATES TREASURY	01/23/2024	5.325	5.368	50,000,000.00	49,156,875.00	49,127,291.87	49,163,500.00
1109093627	UNITED STATES TREASURY	01/23/2024	5.325	5.368	50,000,000.00	49,156,875.00	49,127,291.87	49,163,500.00
1089868705	UNITED STATES TREASURY	12/19/2023	5.310	5.252	50,000,000.00	49,417,375.00	49,144,500.00	49,425,500.00
1083585352	UNITED STATES TREASURY	11/07/2023	5.240	4.972	50,000,000.00	49,730,722.22	49,388,666.67	49,736,500.00
1017995480	UNITED STATES TREASURY	10/05/2023	4.720	2.878	50,000,000.00	49,973,777.78	48,833,111.11	49,978,000.00
1094441545	UNITED STATES TREASURY	11/02/2023	5.265	4.918	50,000,000.00	49,766,000.00	49,546,625.00	49,772,000.00
1026606900	UNITED STATES TREASURY	10/26/2023	4.810	4.775	50,000,000.00	49,832,986.11	48,784,138.89	49,824,500.00
1059446169	UNITED STATES TREASURY	12/28/2023	5.260	5.271	50,000,000.00	49,357,111.11	48,870,388.89	49,358,500.00
1049557187	UNITED STATES TREASURY	11/30/2023	5.120	5.185	50,000,000.00	49,573,333.33	48,762,666.67	49,563,500.00
1026606903	UNITED STATES TREASURY	10/26/2023	4.810	4.775	50,000,000.00	49,832,986.11	48,784,138.89	49,824,500.00
1053579578	UNITED STATES TREASURY	10/17/2023	4.410	4.473	50,000,000.00	49,886,444.45	49,155,430.56	49,890,000.00
1107258718	UNITED STATES TREASURY	11/30/2023	5.280	5.185	50,000,000.00	49,560,000.00	49,516,000.00	49,583,500.00
1110445150	UNITED STATES TREASURY	12/07/2023	5.280	5.217	17,065,000.00	16,897,307.93	16,892,302.20	16,898,786.90
1073789130	UNITED STATES TREASURY	10/31/2023	5.240	4.870	50,000,000.00	49,781,866.87	49,301,333.33	49,788,000.00
1106460613	UNITED STATES TREASURY	01/02/2024	5.290	5.296	50,000,000.00	49,316,708.33	49,272,625.00	49,322,000.00
1109093610	UNITED STATES TREASURY	01/23/2024	5.325	5.368	50,000,000.00	49,156,875.00	49,127,291.87	49,163,500.00
930466416	UNITED STATES TREASURY	10/05/2023	4.340	2.678	50,000,000.00	49,975,888.89	47,884,250.00	49,978,000.00
1052171264	UNITED STATES TREASURY	11/30/2023	5.110	5.185	50,000,000.00	49,574,166.87	48,807,666.87	49,583,500.00
1017995482	UNITED STATES TREASURY	11/02/2023	4.380	4.918	50,000,000.00	49,805,333.33	48,748,833.33	49,772,000.00
1017995496	UNITED STATES TREASURY	11/02/2023	4.380	4.918	50,000,000.00	49,805,333.33	48,748,833.33	49,772,000.00
1098835242	UNITED STATES TREASURY	01/09/2024	5.290	5.305	50,000,000.00	49,265,277.78	49,125,680.56	49,271,500.00
1019323662	UNITED STATES TREASURY	10/12/2023	4.725	4.118	50,000,000.00	49,927,812.50	48,805,625.00	49,927,000.00
1049557166	UNITED STATES TREASURY	10/19/2023	5.130	4.568	50,000,000.00	49,871,750.00	49,058,500.00	49,875,500.00
1089868703	UNITED STATES TREASURY	12/19/2023	5.310	5.252	50,000,000.00	49,417,375.00	49,144,500.00	49,425,500.00
1109093611	UNITED STATES TREASURY	01/09/2024	5.295	5.305	50,000,000.00	49,264,583.34	49,235,188.87	49,271,500.00
1053391892	UNITED STATES TREASURY	11/09/2023	5.128	5.009	50,000,000.00	49,722,260.42	48,995,884.58	49,721,000.00
1050771141	UNITED STATES TREASURY	10/10/2023	5.110	3.897	50,000,000.00	49,936,125.00	49,188,625.00	49,941,500.00
1042194786	UNITED STATES TREASURY	11/09/2023	5.150	5.009	50,000,000.00	48,721,041.67	48,834,097.22	49,721,000.00
1059446185	UNITED STATES TREASURY	06/13/2024	5.050	5.410	50,000,000.00	48,204,444.45	47,552,152.78	48,149,500.00
1046321995	UNITED STATES TREASURY	10/12/2023	5.170	4.118	50,000,000.00	49,921,013.89	49,052,188.87	49,927,000.00
1017995456	UNITED STATES TREASURY	10/05/2023	4.720	2.878	50,000,000.00	49,973,777.78	48,833,111.11	49,978,000.00
1068082897	UNITED STATES TREASURY	10/31/2023	5.220	4.870	50,000,000.00	49,782,500.00	49,238,750.00	49,788,000.00
1059448171	UNITED STATES TREASURY	12/28/2023	5.260	5.271	50,000,000.00	49,357,111.11	48,870,388.89	49,358,500.00
1040906980	UNITED STATES TREASURY	05/16/2024	4.890	5.404	50,000,000.00	48,451,500.00	47,582,188.87	48,349,000.00
1054826737	UNITED STATES TREASURY	10/17/2023	5.130	4.483	50,000,000.00	49,888,000.00	49,152,125.00	49,890,000.00
1085654267	UNITED STATES TREASURY	11/16/2023	5.255	5.081	50,000,000.00	49,864,263.89	49,328,527.78	49,669,000.00
1049557165	UNITED STATES TREASURY	11/30/2023	5.120	5.185	50,000,000.00	49,573,333.33	48,762,666.67	49,583,500.00
1020651941	UNITED STATES TREASURY	10/12/2023	4.830	4.118	50,000,000.00	49,926,208.33	48,805,918.87	49,927,000.00
1017995457	UNITED STATES TREASURY	03/21/2024	4.330	5.451	50,000,000.00	48,965,611.11	47,919,194.44	48,737,000.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: SEPTEMBER 1, 2023 TO SEPTEMBER 30, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1058952418	UNITED STATES TREASURY	10/24/2023	5.170	4.729	50,000,000.00	49,834,847.22	49,152,684.44	49,836,000.00
1043310077	UNITED STATES TREASURY	11/09/2023	5.160	5.009	50,000,000.00	49,720,500.00	48,831,833.33	49,721,000.00
1110445147	UNITED STATES TREASURY	01/23/2024	5.300	5.368	50,000,000.00	49,160,833.33	49,146,111.11	49,163,500.00
1058446188	UNITED STATES TREASURY	06/13/2024	5.050	5.410	50,000,000.00	48,204,444.45	47,552,152.78	48,149,500.00
1082367739	UNITED STATES TREASURY	11/21/2023	5.240	5.127	50,000,000.00	49,628,833.33	49,395,944.44	49,631,500.00
1020651942	UNITED STATES TREASURY	10/12/2023	4.630	4.116	50,000,000.00	49,926,208.33	48,805,916.67	49,927,000.00
1017216917	UNITED STATES TREASURY	10/05/2023	4.570	2.678	50,000,000.00	49,974,811.11	48,844,805.56	49,978,000.00
1109093623	UNITED STATES TREASURY	01/16/2024	5.310	5.345	50,000,000.00	49,210,875.00	49,181,375.00	49,218,500.00
1106460612	UNITED STATES TREASURY	01/02/2024	5.290	5.296	50,000,000.00	49,318,708.33	49,272,625.00	49,322,000.00
1040906882	UNITED STATES TREASURY	05/16/2024	4.890	5.404	50,000,000.00	48,451,500.00	47,582,166.67	48,349,000.00
1110445160	UNITED STATES TREASURY	01/23/2024	5.300	5.368	50,000,000.00	49,160,833.33	49,146,111.11	49,163,500.00
1110445148	UNITED STATES TREASURY	01/23/2024	5.300	5.368	50,000,000.00	49,160,833.33	49,146,111.11	49,163,500.00
1017216931	UNITED STATES TREASURY	10/05/2023	4.570	2.678	50,000,000.00	49,974,811.11	48,844,805.56	49,978,000.00
1082367741	UNITED STATES TREASURY	11/21/2023	5.240	5.127	50,000,000.00	49,628,833.33	49,395,944.44	49,631,500.00
1107256727	UNITED STATES TREASURY	01/04/2024	5.270	5.292	50,000,000.00	49,304,652.78	49,260,736.11	49,308,500.00
1106460617	UNITED STATES TREASURY	01/02/2024	5.290	5.296	50,000,000.00	49,316,708.33	49,272,625.00	49,322,000.00
1109093607	UNITED STATES TREASURY	01/23/2024	5.325	5.368	50,000,000.00	49,156,875.00	49,127,291.67	49,163,500.00
1088449827	UNITED STATES TREASURY	11/16/2023	5.260	5.081	50,000,000.00	49,663,944.44	49,371,722.22	49,669,000.00
1017995480	UNITED STATES TREASURY	11/02/2023	4.380	4.918	50,000,000.00	49,805,333.33	48,748,833.33	49,772,000.00
1078941955	UNITED STATES TREASURY	11/21/2023	5.260	5.127	50,000,000.00	49,827,416.67	49,196,388.89	49,631,500.00
1052171260	UNITED STATES TREASURY	11/30/2023	5.110	5.185	50,000,000.00	49,574,166.87	48,807,686.87	49,563,500.00
1110445145	UNITED STATES TREASURY	12/07/2023	5.280	5.217	50,000,000.00	49,508,666.67	49,494,000.00	49,513,000.00
1049557170	UNITED STATES TREASURY	10/05/2023	5.130	4.568	50,000,000.00	49,871,750.00	49,058,500.00	49,875,500.00
1108572512	UNITED STATES TREASURY	01/16/2024	5.300	5.345	50,000,000.00	49,212,361.12	49,175,555.56	49,216,500.00
1017216916	UNITED STATES TREASURY	10/05/2023	4.570	2.678	50,000,000.00	49,974,811.11	48,844,805.56	49,978,000.00
1044975198	UNITED STATES TREASURY	11/30/2023	5.190	5.185	50,000,000.00	49,567,500.00	48,888,083.33	49,563,500.00
1055391888	UNITED STATES TREASURY	11/09/2023	5.128	5.009	50,000,000.00	49,722,260.42	48,995,864.56	49,721,000.00
1107258726	UNITED STATES TREASURY	11/30/2023	5.280	5.185	15,030,000.00	14,897,738.00	14,884,509.60	14,898,788.10
1053579568	UNITED STATES TREASURY	10/10/2023	5.095	3.897	50,000,000.00	49,836,312.50	49,179,138.89	49,941,500.00
1017995493	UNITED STATES TREASURY	11/02/2023	4.380	4.918	50,000,000.00	49,805,333.33	48,746,833.33	49,772,000.00
1083585346	UNITED STATES TREASURY	11/07/2023	5.240	4.972	50,000,000.00	49,730,722.22	49,388,666.67	49,736,500.00
1081319166	UNITED STATES TREASURY	11/14/2023	5.250	5.044	50,000,000.00	49,679,166.67	49,285,416.67	49,685,000.00
1017995479	UNITED STATES TREASURY	11/02/2023	4.380	4.918	50,000,000.00	49,805,333.33	48,746,833.33	49,772,000.00
1017995451	UNITED STATES TREASURY	10/05/2023	4.720	2.678	50,000,000.00	49,973,777.78	48,833,111.11	49,978,000.00
1022354449	UNITED STATES TREASURY	10/19/2023	4.660	4.568	50,000,000.00	49,878,500.00	48,778,250.00	49,875,500.00
1042194782	UNITED STATES TREASURY	11/09/2023	5.009	5.009	50,000,000.00	49,721,041.67	48,834,097.22	49,721,000.00
1017995467	UNITED STATES TREASURY	03/21/2024	4.330	5.451	50,000,000.00	48,965,811.11	47,919,194.44	48,737,000.00
953965447	UNITED STATES TREASURY	11/30/2023	4.410	5.185	50,000,000.00	49,832,500.00	47,813,375.00	49,563,500.00
1078941953	UNITED STATES TREASURY	11/21/2023	5.260	5.127	50,000,000.00	49,827,416.87	49,196,388.89	49,631,500.00
1091826528	UNITED STATES TREASURY	12/05/2023	5.300	5.200	50,000,000.00	49,521,527.78	49,278,811.11	49,528,500.00
1100459083	UNITED STATES TREASURY	01/02/2024	5.280	5.296	50,000,000.00	49,318,000.00	49,166,000.00	49,322,000.00
1086579441	UNITED STATES TREASURY	12/19/2023	5.290	5.252	29,096,000.00	28,756,235.85	28,651,348.46	28,761,686.96
1073789132	UNITED STATES TREASURY	10/31/2023	5.235	4.870	50,000,000.00	49,781,875.00	49,302,000.00	49,788,000.00
1084351522	UNITED STATES TREASURY	10/10/2023	5.275	3.897	50,000,000.00	49,934,062.50	49,569,722.22	49,941,500.00
1053579569	UNITED STATES TREASURY	10/17/2023	5.110	4.483	50,000,000.00	49,886,444.45	49,155,430.56	49,890,000.00
1017216914	UNITED STATES TREASURY	10/05/2023	4.570	2.678	50,000,000.00	49,974,811.11	48,844,805.56	49,978,000.00
1109093820	UNITED STATES TREASURY	01/09/2024	5.295	5.305	50,000,000.00	49,264,583.34	49,235,166.87	49,271,500.00
1040906983	UNITED STATES TREASURY	05/16/2024	4.890	5.404	50,000,000.00	48,451,500.00	47,582,166.67	48,349,000.00
1083585345	UNITED STATES TREASURY	11/02/2023	5.230	4.918	50,000,000.00	49,767,555.56	49,418,888.89	49,772,000.00
1106460616	UNITED STATES TREASURY	01/02/2024	5.290	5.296	50,000,000.00	49,316,708.33	49,272,625.00	49,322,000.00
1051456840	UNITED STATES TREASURY	10/19/2023	5.100	4.568	50,000,000.00	49,872,500.00	49,107,500.00	49,875,500.00
1086579440	UNITED STATES TREASURY	12/19/2023	5.290	5.252	50,000,000.00	49,419,569.45	49,235,888.89	49,425,500.00
1110445144	UNITED STATES TREASURY	01/23/2024	5.300	5.368	50,000,000.00	49,160,833.33	49,146,111.11	49,163,500.00
US T-BILL GOVERNMENT TOTAL					7,505,847,000.00	7,435,236,472.13	7,343,551,517.76	7,433,593,607.66
821810741	UNITED STATES TREASURY	08/31/2028	1.125	4.637	50,000,000.00	49,633,822.65	49,484,375.00	42,353,500.00
821809278	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,824,815.83	49,850,400.00	45,215,000.00
821809591	UNITED STATES TREASURY	11/15/2024	0.750	5.390	50,000,000.00	49,892,996.32	49,717,000.00	47,494,000.00
821809322	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,962,485.21	49,937,500.00	42,410,000.00
821809135	UNITED STATES TREASURY	11/30/2027	0.625	4.874	50,000,000.00	49,972,062.37	49,953,125.00	42,410,000.00
821809634	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,882,678.41	49,766,000.00	45,215,000.00
821809590	UNITED STATES TREASURY	11/15/2024	0.750	5.390	50,000,000.00	49,892,996.32	49,717,000.00	47,494,000.00
821809134	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,972,062.37	49,953,125.00	42,410,000.00
821809139	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,897,561.94	49,828,125.00	42,410,000.00
821809586	UNITED STATES TREASURY	05/31/2026	0.750	4.885	50,000,000.00	49,850,246.55	49,722,856.00	44,906,500.00
821809560	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,882,678.41	49,766,000.00	45,215,000.00
8218101737	UNITED STATES TREASURY	11/15/2030	0.875	4.557	50,000,000.00	49,242,303.08	46,953,143.50	38,902,500.00
821809153	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,948,720.72	49,914,062.50	42,410,000.00
821809276	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,824,815.83	49,850,400.00	45,215,000.00
821809318	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,962,485.21	49,937,500.00	42,410,000.00
821809888	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,824,815.83	49,850,400.00	45,215,000.00
821809333	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,824,815.83	49,850,400.00	45,215,000.00
821809586	UNITED STATES TREASURY	11/15/2024	0.750	5.390	50,000,000.00	49,892,996.32	49,717,000.00	47,494,000.00
821809152	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,948,720.72	49,914,062.50	42,410,000.00
821809628	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,882,678.41	49,766,000.00	45,215,000.00
821809629	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,882,678.41	49,766,000.00	45,215,000.00
8218107110	UNITED STATES TREASURY	11/15/2030	0.875	4.557	50,000,000.00	49,242,303.08	46,953,143.50	38,902,500.00
821809320	UNITED STATES TREASURY	11/30/2027	0.625	4.874	50,000,000.00	49,962,485.21	49,937,500.00	42,410,000.00
821809206	UNITED STATES TREASURY	05/31/2026	0.750	4.865	50,000,000.00	49,850,246.55	49,722,856.00	44,906,500.00
821809615	UNITED STATES TREASURY	05/31/2026	0.750	4.865	50,000,000.00	49,850,246.55	49,722,856.00	44,906,500.00
821809137	UNITED STATES TREASURY	11/30/2027	0.625	4.874	50,000,000.00	49,972,062.37	49,953,125.00	42,410,000.00
821809328	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,824,815.83	49,850,400.00	45,215,000.00
821809314	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,948,720.72	49,914,062.50	42,410,000.00
821809271	UNITED STATES TREASURY	06/15/2024	0.250	5.483	50,000,000.00	49,933,245.17	49,718,750.00	48,201,000.00
821809257	UNITED STATES TREASURY	05/15/2024	0.250	5.465	50,000,000.00	49,979,193.40	49,900,000.00	48,412,000.00
821809129	UNITED STATES TREASURY	06/15/2024	0.250	5.483	50,000,000.00	49,933,245.17	49,718,750.00	48,201,000.00
821809556	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,882,678.41	49,766,000.00	45,215,000.00

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Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809570	UNITED STATES TREASURY	03/31/2028	0.750	4.857	50,000,000.00	49,833,610.12	49,667,950.00	45,215,000.00
621810678	UNITED STATES TREASURY	08/31/2028	1.125	4.837	50,000,000.00	49,543,365.75	49,357,000.00	42,353,500.00
621809258	UNITED STATES TREASURY	05/15/2024	0.250	5.465	50,000,000.00	49,979,193.40	49,900,000.00	48,412,000.00
821809259	UNITED STATES TREASURY	06/15/2024	0.250	5.483	50,000,000.00	49,933,245.17	49,718,750.00	48,201,000.00
821809330	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,824,815.83	49,650,400.00	45,215,000.00
821809528	UNITED STATES TREASURY	11/15/2030	0.875	4.557	50,000,000.00	50,000,000.00	50,000,000.00	38,902,500.00
821809316	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,948,720.72	49,914,062.50	42,410,000.00
821809260	UNITED STATES TREASURY	05/15/2024	0.250	5.485	50,000,000.00	49,979,193.40	49,900,000.00	48,412,000.00
821809147	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,897,561.94	49,828,125.00	42,410,000.00
621809609	UNITED STATES TREASURY	04/30/2026	0.750	4.875	50,000,000.00	49,924,368.79	49,855,000.00	45,043,000.00
821809324	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,962,485.21	49,937,500.00	42,410,000.00
821809226	UNITED STATES TREASURY	05/31/2026	0.750	4.865	50,000,000.00	49,850,246.55	49,722,856.00	44,906,500.00
821809132	UNITED STATES TREASURY	11/30/2027	0.825	4.674	50,000,000.00	49,972,062.37	49,953,125.00	42,410,000.00
621809081	UNITED STATES TREASURY	06/15/2024	0.250	5.483	50,000,000.00	49,933,245.17	49,718,750.00	48,201,000.00
821809666	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,833,610.12	49,667,950.00	45,215,000.00
621809638	UNITED STATES TREASURY	04/30/2026	0.750	4.875	50,000,000.00	49,924,368.79	49,855,000.00	45,043,000.00
821809255	UNITED STATES TREASURY	05/15/2024	0.250	5.465	50,000,000.00	49,979,193.40	49,900,000.00	48,412,000.00
821809148	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,897,561.94	49,828,125.00	42,410,000.00
621809873	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,833,610.12	49,667,950.00	45,215,000.00
821809270	UNITED STATES TREASURY	06/15/2024	0.250	5.483	50,000,000.00	49,933,245.17	49,718,750.00	48,201,000.00
821809326	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,924,762.56	49,875,000.00	42,410,000.00
821809663	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,833,610.12	49,667,950.00	45,215,000.00
821809622	UNITED STATES TREASURY	05/31/2026	0.750	4.865	50,000,000.00	49,850,246.55	49,722,856.00	44,906,500.00
821809524	UNITED STATES TREASURY	11/15/2024	0.750	5.390	50,000,000.00	49,892,996.32	49,717,000.00	47,494,000.00
821809144	UNITED STATES TREASURY	11/30/2027	0.626	4.674	50,000,000.00	49,897,561.94	49,628,125.00	42,410,000.00
US T-NOTE GOVERNMENT TOTAL					2,850,000,000.00	2,843,419,669.81	2,836,989,998.50	2,539,857,000.00
GRAND TOTAL					50,030,323,444.44	49,820,776,613.33	49,612,363,308.19	46,824,610,074.99

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: SEPTEMBER 1, 2023 TO SEPTEMBER 30, 2023
FUND: SPECIFIC PURPOSE INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD								
821801195	3130AJTQ2	FEDERAL HOME LOAN BANKS	07/27/2040	2.030	25,230,000.00	25,230,000.00	25,230,000.00	15,351,445.80
942605463	3130ATWD5	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	1,200,000.00	1,200,000.00	1,200,000.00	1,198,888.00
FHLB TOTAL					26,430,000.00	26,430,000.00	26,430,000.00	16,550,113.80
AVCCD TOTAL					26,430,000.00	26,430,000.00	26,430,000.00	16,550,113.80
EL SEGUNDO UNIFIED SCHOOL DIST.								
821801197	3133EH4Z3	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2039	3.250	9,000,000.00	9,000,000.00	9,000,000.00	6,762,690.00
821801199	3133EH5A7	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/28/2041	3.270	7,000,000.00	7,000,000.00	7,000,000.00	5,163,760.00
FFCB TOTAL					16,000,000.00	16,000,000.00	16,000,000.00	11,926,450.00
ESUSD TOTAL					16,000,000.00	16,000,000.00	16,000,000.00	11,926,450.00
FIRST5LA								
932316984	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,402,000.00
932316983	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,593,360.00
FHLB TOTAL					84,000,000.00	84,000,000.00	84,000,000.00	82,995,360.00
941898663	3134GX6S8	FEDERAL HOME LOAN MORTGAGE CORP	11/14/2025	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,412,500.00
FHLMC TOTAL					50,000,000.00	50,000,000.00	50,000,000.00	49,412,500.00
FIRST5LA TOTAL					134,000,000.00	134,000,000.00	134,000,000.00	132,407,860.00
GF - GENERAL FUND								
821801187	35272RPVLC	RPV TAX ALLOCATION BOND 1997	12/02/2027	5.000	2,475,000.00	2,475,000.00	2,475,000.00	2,475,000.00
LONG TERM BDS TOTAL					2,475,000.00	2,475,000.00	2,475,000.00	2,475,000.00
GF TOTAL					2,475,000.00	2,475,000.00	2,475,000.00	2,475,000.00
PHHPA-PH HABITAT PRESERVATION AU								
821801198	3133EMW65	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/29/2041	2.500	22,675,000.00	22,675,000.00	22,675,000.00	14,577,984.25
FFCB TOTAL					22,675,000.00	22,675,000.00	22,675,000.00	14,577,984.25
1038232492	313384PG8	FEDERAL HOME LOAN BANKS	11/15/2023	5.000	4,000,000.00	3,975,000.00	3,900,000.00	3,975,000.00
FHLB TOTAL					4,000,000.00	3,975,000.00	3,900,000.00	3,975,000.00
821801196	3134GWS09	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,250,270.00
FHLMC TOTAL					9,500,000.00	9,500,000.00	9,500,000.00	5,250,270.00
PHHPA TOTAL					36,175,000.00	36,150,000.00	36,075,000.00	23,803,254.25
SCP61 - SCAQMD - GENERAL FUND								
951495021	3133EN3M0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/05/2024	4.625	10,000,000.00	10,010,730.78	10,018,200.00	9,890,500.00
FFCB TOTAL					10,000,000.00	10,010,730.78	10,018,200.00	9,890,500.00
821692789	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,990,786.26	9,956,250.00	9,839,100.00
UST NOTES TOTAL					10,000,000.00	9,990,786.26	9,956,250.00	9,839,100.00
SCP61 - SCAQMD TOTAL					20,000,000.00	20,001,517.04	19,974,450.00	19,729,600.00
SCP8G - SCAQMD - INVESTMENT								
821692793	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,990,786.26	9,956,250.00	9,839,100.00
UST NOTES TOTAL					10,000,000.00	9,990,786.26	9,956,250.00	9,839,100.00
SCP8G - SCAQMD TOTAL								
SCAQMD-P9A								
821692784	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	20,000,000.00	19,981,572.53	19,912,500.00	19,678,200.00
UST NOTES TOTAL					20,000,000.00	19,981,572.53	19,912,500.00	19,678,200.00
SCP9A - SCAQMD TOTAL					20,000,000.00	19,981,572.53	19,912,500.00	19,678,200.00
SCAQMD - SOUTH COAST AIR QUALITY MG								
841782248	SOFCLAIFMMF	S OF C LAIF	12/31/2023		29,197.19	29,197.19	29,197.19	29,197.19
888240922	SOFCLAIFMMF	S OF C LAIF	12/31/2023		69,421.99	69,421.99	69,421.99	69,421.99
1019883116	SOFCLAIFMMF	S OF C LAIF	12/31/2023		252,547.20	252,547.20	252,547.20	252,547.20
821801181	SOFCLAIFMMF	S OF C LAIF	12/31/2023		37,031,925.48	37,031,925.48	37,031,925.48	37,031,925.48
928828368	SOFCLAIFMMF	S OF C LAIF	12/31/2023		126,406.68	126,406.68	126,406.68	126,406.68
1067192516	SOFCLAIFMMF	S OF C LAIF	12/31/2023		315,309.75	315,309.75	315,309.75	315,309.75
974008792	SOFCLAIFMMF	S OF C LAIF	12/31/2023		194,729.00	194,729.00	194,729.00	194,729.00
MMFUND TOTAL					38,019,537.29	38,019,537.29	38,019,537.29	38,019,537.29
SCAQMD TOTAL					38,019,537.29	38,019,537.29	38,019,537.29	38,019,537.29
SLIM - SCHOOLS LINKED INSURANCE MG								
974008832	SOFCLAIFMMF	S OF C LAIF	12/31/2023		18,037.42	18,037.42	18,037.42	18,037.42
1067192408	SOFCLAIFMMF	S OF C LAIF	12/31/2023		29,206.61	29,206.61	29,206.61	29,206.61
928828246	SOFCLAIFMMF	S OF C LAIF	12/31/2023		11,708.84	11,708.84	11,708.84	11,708.84
888240666	SOFCLAIFMMF	S OF C LAIF	12/31/2023		6,430.44	6,430.44	6,430.44	6,430.44
858252079	SOFCLAIFMMF	S OF C LAIF	12/31/2023		2,704.49	2,704.49	2,704.49	2,704.49
1019882851	SOFCLAIFMMF	S OF C LAIF	12/31/2023		23,393.02	23,393.02	23,393.02	23,393.02
821801178	SOFCLAIFMMF	S OF C LAIF	12/31/2023		3,430,204.55	3,430,204.55	3,430,204.55	3,430,204.55
MMFUND TOTAL					3,521,685.37	3,521,685.37	3,521,685.37	3,521,685.37
SLIM TOTAL					3,521,685.37	3,521,685.37	3,521,685.37	3,521,685.37

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: SEPTEMBER 1, 2023 TO SEPTEMBER 30, 2023
FUND: SPECIFIC PURPOSE INVESTMENTS
ATTACHMENT X

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Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
WASIA - WHITTIER AREA SCHOOLS INS								
821801182	SOFCLAIFMMF	S OF C LAIF	12/31/2023		41,438.47	41,438.47	41,438.47	41,438.47
888240807	SOFCLAIFMMF	S OF C LAIF	12/31/2023		77.68	77.68	77.68	77.68
1067192501	SOFCLAIFMMF	S OF C LAIF	12/31/2023		352.83	352.83	352.83	352.83
928828020	SOFCLAIFMMF	S OF C LAIF	12/31/2023		141.45	141.45	141.45	141.45
841763124	SOFCLAIFMMF	S OF C LAIF	12/31/2023		32.67	32.67	32.67	32.67
974008805	SOFCLAIFMMF	S OF C LAIF	12/31/2023		217.90	217.90	217.90	217.90
1018883193	SOFCLAIFMMF	S OF C LAIF	12/31/2023		282.60	282.60	282.60	282.60
MMFUND TOTAL					42,543.60	42,543.60	42,543.60	42,543.60
WASIA TOTAL					42,543.60	42,543.60	42,543.60	42,543.60
GRAND TOTAL					306,663,766.26	306,612,642.09	306,406,966.26	277,993,344.31

South Coast Air Quality Management District
Summary of Cash Flows by Fund - Cash Balance by Month
December 8, 2023 Investment Oversight Committee Meeting
November 2023 - October 2024

Fund #	Fund Name	Estimate Nov-23	Estimate Dec-23	Estimate Jan-24	Estimate Feb-24	Estimate Mar-24	Estimate Apr-24	Estimate May-24	Estimate Jun-24	Estimate Jul-24	Estimate Aug-24	Estimate Sep-24	Estimate Oct-24
1	General Fund	\$130,933,376	\$127,570,816	\$132,427,553	\$127,543,474	\$118,603,057	\$124,915,640	\$122,116,807	\$115,899,919	\$140,963,234	\$127,830,161	\$123,725,406	\$124,483,162
2	Infrastructure Improvement	\$1,584,906	\$1,446,208	\$1,307,081	\$1,167,524	\$1,027,536	\$887,114	\$746,259	\$604,968	\$463,240	\$321,075	\$178,469	\$35,423
7	Debt Service	\$1,646,901	\$1,105,279	\$561,983	\$17,007	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
11	Accounting Agency	\$117,571	\$78,905	\$40,120	\$1,214	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
15	Air Toxics Trust	\$2,265,368	\$2,207,852	\$2,150,158	\$2,092,286	\$2,034,235	\$1,976,005	\$1,917,594	\$1,859,003	\$1,800,231	\$1,741,277	\$1,682,141	\$1,622,822
17	Advanced Technology	\$6,875,682	\$6,821,939	\$6,768,030	\$6,713,955	\$6,659,712	\$6,605,302	\$6,550,723	\$6,495,976	\$6,441,059	\$6,385,973	\$6,330,716	\$6,275,289
20	Air Quality Assistance	\$1,608,665	\$1,467,888	\$1,326,675	\$1,185,026	\$1,042,939	\$900,413	\$757,446	\$614,037	\$470,185	\$325,888	\$181,145	\$35,954
22	Air Quality Improvement	\$3,784,081	\$5,595,780	\$1,817,300	\$3,622,919	\$5,434,120	\$1,816,800	\$3,622,417	\$1,811,199	\$1,805,600	\$3,611,182	\$5,422,347	\$1,816,764
23	MSRC	\$119,617,678	\$117,440,643	\$115,256,877	\$113,066,359	\$110,869,070	\$108,664,986	\$106,454,089	\$103,236,356	\$101,008,675	\$98,774,107	\$96,532,630	\$94,284,224
27	Air Quality Investment	\$105,671,512	\$103,734,345	\$101,791,188	\$99,842,024	\$97,886,834	\$95,925,599	\$93,958,300	\$91,984,919	\$90,005,438	\$88,019,836	\$86,028,095	\$84,030,197
31	Clean Fuels	\$85,964,028	\$85,064,568	\$84,162,326	\$83,257,296	\$82,349,467	\$81,438,831	\$80,525,381	\$75,609,106	\$74,677,631	\$73,743,277	\$72,806,034	\$71,865,893
32	Carl Moyer	\$177,089,446	\$220,630,946	\$216,334,840	\$212,025,452	\$207,702,741	\$203,366,665	\$199,017,184	\$191,904,255	\$187,519,336	\$183,120,859	\$178,708,785	\$174,283,069
33	Lower Emission School Bus	\$8,961,614	\$8,505,590	\$8,048,157	\$7,589,310	\$7,129,043	\$6,667,354	\$6,204,238	\$5,739,690	\$5,273,705	\$4,806,280	\$4,337,410	\$3,867,090
34	Zero Emission Vehicle Incentive	\$677,204	\$617,941	\$558,494	\$498,864	\$439,049	\$379,050	\$318,864	\$258,493	\$197,935	\$137,190	\$76,257	\$15,136
35	AES Settlement Projects	\$331,554	\$303,264	\$274,888	\$246,423	\$217,871	\$189,230	\$160,500	\$131,682	\$102,775	\$73,778	\$44,692	\$15,516
36	Rule 1309.1 Priority Reserve	\$5,009,302	\$4,888,246	\$4,766,817	\$4,645,012	\$4,522,830	\$4,400,271	\$4,277,333	\$4,154,015	\$4,030,315	\$3,906,233	\$3,781,767	\$3,656,917
37	CARB ERC Bank	\$525,158	\$430,521	\$335,591	\$240,367	\$144,849	\$49,035	\$46,438	\$43,833	\$41,219	\$38,598	\$35,968	\$33,330
38	LADWP Settlement Projects	\$21,348	\$19,480	\$17,606	\$15,726	\$13,840	\$11,949	\$10,052	\$8,149	\$6,240	\$4,325	\$2,404	\$477
39	State Emission Mitigation	\$111,800	\$112,145	\$112,492	\$112,840	\$113,189	\$113,539	\$113,890	\$114,242	\$114,595	\$114,949	\$115,305	\$115,661
41	State BUG	\$22,761	\$21,845	\$20,926	\$20,004	\$19,080	\$18,152	\$17,222	\$16,289	\$15,353	\$14,414	\$13,472	\$12,527
44	Rule 1173 Mitigation Fee	\$2,748,700	\$2,508,156	\$2,266,868	\$2,024,835	\$1,782,053	\$1,538,521	\$1,294,236	\$1,049,195	\$803,397	\$556,839	\$309,519	\$61,434
45	CBE/Children's Earth Settlement	\$201,937	\$183,579	\$165,221	\$146,863	\$128,506	\$110,148	\$91,790	\$73,432	\$55,074	\$36,716	\$18,359	\$1
46	BP Arco Settlement Projects	\$741,750	\$714,585	\$687,336	\$660,002	\$632,585	\$605,082	\$577,495	\$549,822	\$522,063	\$494,219	\$466,289	\$438,272
48	Health Effects Research	\$4,759,834	\$4,774,550	\$4,789,311	\$4,804,118	\$4,818,971	\$4,833,869	\$4,848,814	\$4,863,805	\$4,878,842	\$4,893,926	\$4,909,056	\$4,924,234
49	CEQA Green House Mitigation	\$124,397	\$113,510	\$102,591	\$91,637	\$80,650	\$69,628	\$58,573	\$47,483	\$36,359	\$25,201	\$14,008	\$2,780
54	Rule 1118 Mitigation	\$19,225,283	\$17,417,134	\$15,603,394	\$13,784,047	\$11,959,075	\$10,128,461	\$9,192,437	\$8,253,519	\$7,311,699	\$6,366,966	\$5,419,313	\$4,468,730
56	HEROS II Special Revenue	\$9,978,997	\$9,612,630	\$9,245,131	\$8,876,495	\$8,506,720	\$8,135,801	\$7,778,257	\$7,419,607	\$7,059,849	\$6,698,978	\$6,336,991	\$5,973,886
58	AB 1318 Mitigation Fees	\$5,171,483	\$5,040,184	\$4,908,478	\$4,776,365	\$4,643,844	\$4,510,912	\$4,377,570	\$4,243,816	\$4,109,648	\$3,975,066	\$3,840,067	\$3,704,651
59	VIP Special Revenue	\$17,154,814	\$16,202,037	\$15,246,314	\$14,287,636	\$13,325,995	\$12,361,380	\$11,393,783	\$10,423,195	\$9,449,606	\$8,473,007	\$7,493,388	\$6,510,741
61	Adv. Tech. Goods Movement	\$1,780,392	\$1,557,755	\$1,334,431	\$1,110,416	\$885,708	\$660,306	\$599,375	\$536,887	\$475,575	\$414,073	\$352,381	\$290,499
62	Rule 1470 Risk Reduction	\$2,387,648	\$2,178,700	\$1,969,107	\$1,758,865	\$1,547,974	\$1,336,430	\$1,124,233	\$911,379	\$697,868	\$483,696	\$268,862	\$53,364
64	Rule 1420.1	\$89,546	\$81,710	\$73,849	\$65,964	\$58,055	\$50,121	\$42,163	\$34,180	\$26,173	\$18,141	\$10,083	\$2,001
66	Rule 1304.1	\$111,315,958	\$109,299,140	\$107,276,086	\$105,246,778	\$103,211,196	\$101,169,321	\$99,121,132	\$97,066,612	\$95,005,739	\$92,938,496	\$90,864,860	\$88,784,814
67	GHG Reduction Projects	\$6,124,758	\$5,707,656	\$5,289,264	\$4,869,578	\$4,448,595	\$4,026,310	\$3,602,719	\$3,177,819	\$2,751,606	\$2,324,075	\$1,895,221	\$1,465,042
68	Exxon Mobile Settlement Projects	\$174,200	\$158,950	\$143,652	\$128,307	\$112,914	\$97,474	\$81,997	\$66,473	\$50,900	\$35,279	\$19,610	\$3,893
69	LADWP Variance Special Fund	\$1,236,155	\$1,127,977	\$1,019,464	\$910,616	\$801,432	\$691,909	\$582,048	\$471,848	\$361,307	\$250,424	\$139,198	\$27,628
75	Air Filtration Fund	\$1,394,824	\$1,272,760	\$1,150,319	\$1,027,500	\$904,300	\$780,720	\$656,758	\$532,413	\$407,683	\$282,567	\$157,065	\$31,175
76	SoCal Gas Settlement Fund	\$67,635	\$61,717	\$55,779	\$49,824	\$43,850	\$37,857	\$31,846	\$25,817	\$19,769	\$13,702	\$7,616	\$1,512
77	Community Air Protection AB 134	\$112,975,000	\$110,106,656	\$107,229,444	\$104,343,337	\$101,448,306	\$98,544,326	\$95,631,367	\$92,709,402	\$89,778,403	\$86,838,343	\$83,889,193	\$80,930,926
78	Rule 1180 Special Fund	\$127,854	\$110,049	\$92,188	\$74,273	\$56,302	\$38,276	\$20,193	\$2,055	\$0	\$0	\$0	\$0
79	VW Mitigation	\$45,533,841	\$42,903,075	\$40,264,175	\$37,617,117	\$34,961,874	\$32,298,423	\$29,626,737	\$26,946,791	\$24,258,560	\$21,562,017	\$18,857,138	\$16,143,896
80	Carl Moyer Program AB 923	\$143,497,193	\$137,715,342	\$131,915,615	\$126,097,957	\$120,262,313	\$114,408,627	\$108,536,844	\$102,646,907	\$96,738,760	\$90,812,347	\$84,867,612	\$78,904,498
81	Prop 1B - Goods Movement	\$53,968,725	\$51,796,657	\$49,617,874	\$47,432,356	\$45,240,080	\$43,041,026	\$40,835,174	\$38,622,502	\$36,402,989	\$34,176,615	\$31,943,357	\$29,703,194
83	Clean Shipping Tech Demo	\$7,085,145	\$6,905,259	\$6,724,816	\$6,543,816	\$6,362,256	\$6,180,135	\$5,997,451	\$5,814,202	\$5,630,387	\$5,446,003	\$5,261,050	\$5,075,524
84	Aliso Canyon Air Filtration	\$6,587,261	\$6,010,798	\$5,432,552	\$4,852,519	\$4,270,692	\$3,687,067	\$3,101,637	\$2,514,397	\$1,925,342	\$1,334,465	\$741,762	\$147,227
85	Aliso Fund Porter Ranch SEP	\$2,034,232	\$1,856,213	\$1,677,643	\$1,498,521	\$1,318,845	\$1,138,614	\$957,826	\$776,479	\$594,571	\$412,100	\$229,066	\$45,465
86	Rule 2305 Mitigation Fee Alternate Co	\$7,343,374	\$6,700,742	\$6,056,123	\$5,409,511	\$4,760,900	\$4,110,283	\$3,457,656	\$2,803,010	\$2,146,341	\$1,487,641	\$826,905	\$164,126
87	CARB SEP Special Revenue Fund	\$4,664,911	\$4,256,676	\$3,847,179	\$3,436,416	\$3,024,383	\$2,611,076	\$2,196,491	\$1,780,625	\$1,363,473	\$945,031	\$525,295	\$104,262
Total All Funds		\$1,221,315,802	\$1,234,438,397	\$1,202,263,309	\$1,165,828,751	\$1,125,807,835	\$1,095,528,042	\$1,062,631,341	\$1,014,849,804	\$1,007,798,748	\$964,265,335	\$929,666,309	\$894,413,225

South Coast Air Quality Management District
Summary of Cash Flows by Fund - Cash Balance by Month
December 8, 2023 Investment Oversight Committee Meeting
November 2024 - October 2025

Fund #	Fund Name	Estimate Nov-24	Estimate Dec-24	Estimate Jan-25	Estimate Feb-25	Estimate Mar-25	Estimate Apr-25	Estimate May-25	Estimate Jun-25	Estimate Jul-25	Estimate Aug-25	Estimate Sep-25	Estimate Oct-25
1	General Fund	\$130,427,998	\$127,022,868	\$132,040,410	\$127,060,566	\$117,925,715	\$124,457,089	\$121,619,526	\$115,299,919	\$140,781,081	\$127,279,324	\$123,020,502	\$123,715,814
2	Infrastructure Improvement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
7	Debt Service	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
11	Accounting Agency	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
15	Air Toxics Trust	\$1,563,320	\$1,503,633	\$1,443,762	\$1,383,706	\$1,323,465	\$1,263,037	\$1,202,422	\$1,141,620	\$1,080,630	\$1,019,451	\$958,083	\$896,526
17	Advanced Technology	\$6,219,690	\$6,163,919	\$6,107,976	\$6,051,859	\$5,995,570	\$5,939,106	\$5,882,468	\$5,825,654	\$5,768,665	\$5,711,500	\$5,654,158	\$5,596,639
20	Air Quality Assistance	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
22	Air Quality Improvement	\$3,622,381	\$5,433,580	\$1,816,799	\$3,622,416	\$5,433,615	\$1,816,799	\$3,622,416	\$1,811,199	\$1,805,600	\$3,611,182	\$5,422,347	\$1,816,764
23	MSRC	\$92,028,866	\$89,766,535	\$87,497,210	\$85,220,869	\$82,937,490	\$80,647,052	\$78,349,532	\$75,044,909	\$72,730,070	\$70,408,074	\$68,078,899	\$65,742,522
27	Air Quality Investment	\$82,026,122	\$80,015,851	\$77,999,364	\$75,976,644	\$73,947,670	\$71,912,423	\$69,870,883	\$67,823,032	\$65,768,850	\$63,708,317	\$61,641,413	\$59,568,119
31	Clean Fuels	\$70,922,846	\$69,976,883	\$69,027,996	\$68,076,175	\$67,121,411	\$66,163,695	\$65,203,019	\$60,239,372	\$59,260,380	\$58,278,360	\$57,293,305	\$56,305,204
32	Carl Moyer	\$169,843,671	\$212,140,548	\$206,595,970	\$201,034,250	\$195,455,335	\$189,859,172	\$184,245,708	\$175,864,889	\$170,208,159	\$164,533,940	\$158,842,179	\$153,132,820
33	Lower Emission School Bus	\$3,578,090	\$3,288,196	\$2,997,405	\$2,705,716	\$2,413,125	\$2,119,629	\$1,825,226	\$1,529,913	\$1,233,686	\$936,544	\$638,484	\$339,501
34	Zero Emission Vehicle Incentive	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
35	AES Settlement Projects	\$14,899	\$14,279	\$13,658	\$13,035	\$12,410	\$11,783	\$11,154	\$10,524	\$9,891	\$9,256	\$8,620	\$7,981
36	Rule 1309.1 Priority Reserve	\$3,558,473	\$3,459,726	\$3,360,673	\$3,261,313	\$3,161,647	\$3,061,672	\$2,961,388	\$2,860,795	\$2,759,890	\$2,658,673	\$2,557,143	\$2,455,300
37	CARB ERC Bank	\$31,313	\$29,290	\$27,260	\$25,224	\$23,182	\$21,133	\$19,078	\$17,017	\$14,949	\$12,875	\$10,795	\$8,708
38	LADWP Settlement Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
39	State Emission Mitigation	\$116,019	\$116,377	\$116,737	\$117,098	\$117,460	\$117,823	\$118,188	\$118,553	\$118,919	\$119,287	\$119,656	\$120,026
41	State BUG	\$11,579	\$10,629	\$9,675	\$8,719	\$7,759	\$6,797	\$5,831	\$4,863	\$3,892	\$2,917	\$1,940	\$959
44	Rule 1173 Mitigation Fee	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
45	CBE/Children's Earth Settlement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
46	BP Arco Settlement Projects	\$422,322	\$406,322	\$390,273	\$374,174	\$358,025	\$341,826	\$325,578	\$309,279	\$292,929	\$276,530	\$260,079	\$243,578
48	Health Effects Research	\$4,939,458	\$4,954,729	\$4,970,047	\$4,985,413	\$5,000,826	\$5,016,287	\$5,031,796	\$5,047,352	\$5,062,957	\$5,078,610	\$5,094,312	\$5,110,061
49	CEQA Green House Mitigation	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
54	Rule 1118 Mitigation	\$3,515,209	\$3,191,217	\$2,866,225	\$2,540,227	\$2,213,222	\$1,885,205	\$1,556,174	\$1,226,127	\$895,058	\$562,967	\$229,848	\$0
56	HEROS II Special Revenue	\$5,756,324	\$5,538,090	\$5,319,181	\$5,099,596	\$4,879,331	\$4,658,386	\$4,436,757	\$4,214,443	\$3,991,442	\$3,767,752	\$3,543,369	\$3,318,294
58	AB 1318 Mitigation Fees	\$3,568,816	\$3,432,561	\$3,295,885	\$3,158,787	\$3,021,265	\$2,883,317	\$2,744,943	\$2,606,141	\$2,466,910	\$2,327,249	\$2,187,156	\$2,046,629
59	VIP Special Revenue	\$5,525,056	\$4,536,324	\$3,544,534	\$2,549,679	\$1,551,747	\$550,731	\$0	\$0	\$0	\$0	\$0	\$0
61	Adv. Tech. Goods Movement	\$270,092	\$249,621	\$229,087	\$208,490	\$187,829	\$167,105	\$146,316	\$125,129	\$104,210	\$83,227	\$62,179	\$41,066
62	Rule 1470 Risk Reduction	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
64	Rule 1420.1	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
66	Rule 1304.1	\$86,698,337	\$84,605,410	\$82,506,011	\$80,400,123	\$78,287,723	\$76,168,792	\$74,043,311	\$71,911,258	\$69,772,614	\$67,627,358	\$65,475,469	\$63,316,927
67	GHG Reduction Projects	\$1,033,534	\$600,690	\$166,509	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
68	Exxon Mobile Settlement Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
69	LADWP Variance Special Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
75	Air Filtration Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
76	SoCal Gas Settlement Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
77	Community Air Protection AB 134	\$77,963,512	\$74,986,924	\$72,001,134	\$69,006,112	\$66,001,831	\$62,988,261	\$59,965,375	\$56,933,143	\$53,891,536	\$50,840,526	\$47,780,082	\$44,710,177
78	Rule 1180 Special Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
79	VW Mitigation	\$15,573,058	\$15,000,455	\$14,426,081	\$13,849,932	\$13,272,001	\$12,692,284	\$12,110,775	\$11,527,467	\$10,942,356	\$10,355,437	\$9,766,702	\$9,176,148
80	Carl Moyer Program AB 923	\$77,320,061	\$75,730,726	\$74,136,478	\$72,537,300	\$70,933,178	\$69,324,097	\$67,710,042	\$66,090,996	\$64,466,944	\$62,837,872	\$61,203,762	\$59,564,601
81	Prop 1B - Goods Movement	\$27,456,106	\$25,202,070	\$22,941,066	\$20,673,071	\$18,398,065	\$16,116,025	\$13,826,929	\$11,530,757	\$9,227,485	\$6,917,093	\$4,599,558	\$2,274,857
83	Clean Shipping Tech Demo	\$4,889,425	\$4,702,750	\$4,515,499	\$4,327,668	\$4,139,257	\$3,950,263	\$3,760,685	\$3,570,520	\$3,379,768	\$3,188,426	\$2,996,493	\$2,803,966
84	Aliso Canyon Air Filtration	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
85	Aliso Fund Porter Ranch SEP	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
86	Rule 2305 Mitigation Fee Alternate Co	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
87	CARB SEP Special Revenue Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Total All Funds		\$878,896,574	\$902,080,202	\$880,362,905	\$854,268,161	\$824,120,153	\$804,139,790	\$780,595,520	\$742,684,871	\$746,038,873	\$712,152,745	\$687,446,532	\$662,313,188

South Coast Air Quality Management District
Summary of Cash Flows by Fund - Cash Balance by Month
December 8, 2023 Investment Oversight Committee Meeting
November 2025 - October 2026

Fund #	Fund Name	Estimate Nov-25	Estimate Dec-25	Estimate Jan-26	Estimate Feb-26	Estimate Mar-26	Estimate Apr-26	Estimate May-26	Estimate Jun-26	Estimate Jul-26	Estimate Aug-26	Estimate Sep-26	Estimate Oct-26
1	General Fund	\$129,693,598	\$126,115,958	\$131,180,993	\$126,019,479	\$116,590,935	\$123,164,173	\$120,189,714	\$113,599,919	\$139,314,299	\$125,539,995	\$121,156,997	\$121,783,979
2	Infrastructure Improvement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
7	Debt Service	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
11	Accounting Agency	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
15	Air Toxics Trust	\$834,778	\$772,839	\$710,709	\$648,386	\$585,871	\$523,163	\$460,261	\$397,164	\$333,873	\$270,385	\$206,702	\$142,821
17	Advanced Technology	\$5,538,942	\$5,481,067	\$5,423,012	\$5,364,778	\$5,306,364	\$5,247,770	\$5,188,994	\$5,130,037	\$5,070,897	\$5,011,575	\$4,952,069	\$4,892,379
20	Air Quality Assistance	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
22	Air Quality Improvement	\$3,622,381	\$5,433,580	\$1,816,799	\$3,622,416	\$5,433,615	\$1,816,799	\$3,622,416	\$1,811,199	\$1,805,600	\$3,611,182	\$5,422,347	\$1,816,764
23	MSRC	\$65,018,130	\$64,291,497	\$63,562,618	\$62,831,486	\$62,098,093	\$61,362,433	\$60,624,498	\$58,884,282	\$55,519,479	\$52,144,274	\$48,758,633	\$45,362,525
27	Air Quality Investment	\$57,488,415	\$55,402,282	\$53,309,699	\$51,210,646	\$49,105,104	\$46,993,052	\$44,874,470	\$42,749,338	\$40,617,637	\$38,479,344	\$36,334,441	\$34,182,906
31	Clean Fuels	\$55,944,422	\$55,582,524	\$55,219,508	\$54,855,369	\$54,490,104	\$54,123,710	\$53,756,183	\$49,387,520	\$49,005,351	\$48,622,000	\$48,237,464	\$47,851,739
32	Carl Moyer	\$147,405,810	\$188,411,094	\$181,570,930	\$174,709,619	\$167,827,095	\$160,923,293	\$153,998,146	\$144,301,589	\$137,325,054	\$130,326,949	\$123,307,209	\$116,265,766
33	Lower Emission School Bus	\$39,595	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
34	Zero Emission Vehicle Incentive	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
35	AES Settlement Projects	\$7,340	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
36	Rule 1309.1 Priority Reserve	\$2,372,287	\$2,289,018	\$2,205,492	\$2,121,707	\$2,037,663	\$1,953,360	\$1,868,795	\$1,783,969	\$1,698,881	\$1,613,530	\$1,527,915	\$1,442,036
37	CARB ERC Bank	\$6,614	\$4,515	\$2,408	\$295	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
38	LADWP Settlement Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
39	State Emission Mitigation	\$120,397	\$120,769	\$121,143	\$121,517	\$121,893	\$122,270	\$122,648	\$123,027	\$123,407	\$123,789	\$124,171	\$124,555
41	State BUG	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
44	Rule 1173 Mitigation Fee	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
45	CBE/Children's Earth Settlement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
46	BP Arco Settlement Projects	\$227,025	\$210,422	\$193,767	\$177,060	\$160,302	\$143,492	\$126,630	\$109,716	\$92,750	\$75,731	\$58,660	\$41,536
48	Health Effects Research	\$5,125,860	\$5,141,707	\$5,157,604	\$5,173,550	\$5,189,544	\$5,205,589	\$5,221,683	\$5,237,826	\$5,254,020	\$5,270,264	\$5,286,558	\$5,302,902
49	CEQA Green House Mitigation	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
54	Rule 1118 Mitigation	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
56	HEROS II Special Revenue	\$3,092,522	\$2,866,052	\$2,638,882	\$2,411,010	\$2,182,433	\$1,953,150	\$1,723,158	\$1,492,454	\$1,261,038	\$1,028,905	\$796,056	\$562,486
58	AB 1318 Mitigation Fees	\$1,905,668	\$1,764,272	\$1,622,438	\$1,480,166	\$1,337,454	\$1,194,300	\$1,050,704	\$906,665	\$762,179	\$617,248	\$471,868	\$326,038
59	VIP Special Revenue	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
61	Adv. Tech. Goods Movement	\$19,887	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
62	Rule 1470 Risk Reduction	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
64	Rule 1420.1	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
66	Rule 1304.1	\$61,151,712	\$58,979,803	\$56,801,179	\$54,615,819	\$52,423,703	\$50,224,809	\$48,019,118	\$45,806,607	\$43,587,256	\$41,361,043	\$39,127,947	\$36,887,948
67	GHG Reduction Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
68	Exxon Mobile Settlement Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
69	LADWP Variance Special Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
75	Air Filtration Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
76	SoCal Gas Settlement Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
77	Community Air Protection AB 134	\$41,630,781	\$38,541,865	\$35,443,398	\$32,335,352	\$29,217,697	\$26,090,404	\$22,953,441	\$19,806,781	\$16,650,391	\$13,484,244	\$10,308,307	\$7,122,552
78	Rule 1180 Special Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
79	VW Mitigation	\$8,583,768	\$7,989,556	\$7,393,507	\$6,795,615	\$6,195,875	\$5,594,281	\$4,990,827	\$4,385,507	\$3,778,316	\$3,169,247	\$2,558,295	\$1,945,455
80	Carl Moyer Program AB 923	\$58,664,199	\$57,761,014	\$56,855,036	\$55,946,257	\$55,034,669	\$54,120,262	\$53,203,028	\$52,282,958	\$51,360,044	\$50,434,276	\$49,505,647	\$48,574,146
81	Prop 1B - Goods Movement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
83	Clean Shipping Tech Demo	\$2,610,844	\$2,417,125	\$2,222,807	\$2,027,888	\$1,832,367	\$1,636,241	\$1,439,508	\$1,242,168	\$1,044,217	\$845,655	\$646,478	\$446,686
84	Aliso Canyon Air Filtration	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
85	Aliso Fund Porter Ranch SEP	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
86	Rule 2305 Mitigation Fee Alternate Co	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
87	CARB SEP Special Revenue Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Total All Funds		\$651,104,976	\$679,576,958	\$663,451,928	\$642,468,416	\$617,170,782	\$602,392,549	\$583,434,223	\$549,438,728	\$554,604,689	\$522,029,636	\$498,787,764	\$475,075,220

75% of the Lowest Month's Balance is

\$ 356,306,415

Arrows indicate the three lowest cash balance months.

South Coast Air Quality Management District Market Update

Quarter Ending September 30, 2023

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PFM Asset Management LLC 37

NOT FDIC INSURED : NO BANK GUARANTEE : MAY LOSE VALUE

Current Market Themes



- Stronger than expected growth, supported by a resilient consumer
- Inflation that remains stubbornly above the Federal Reserve's ("Fed") target range
- Continued creation of new jobs by the labor market, albeit at a moderating pace

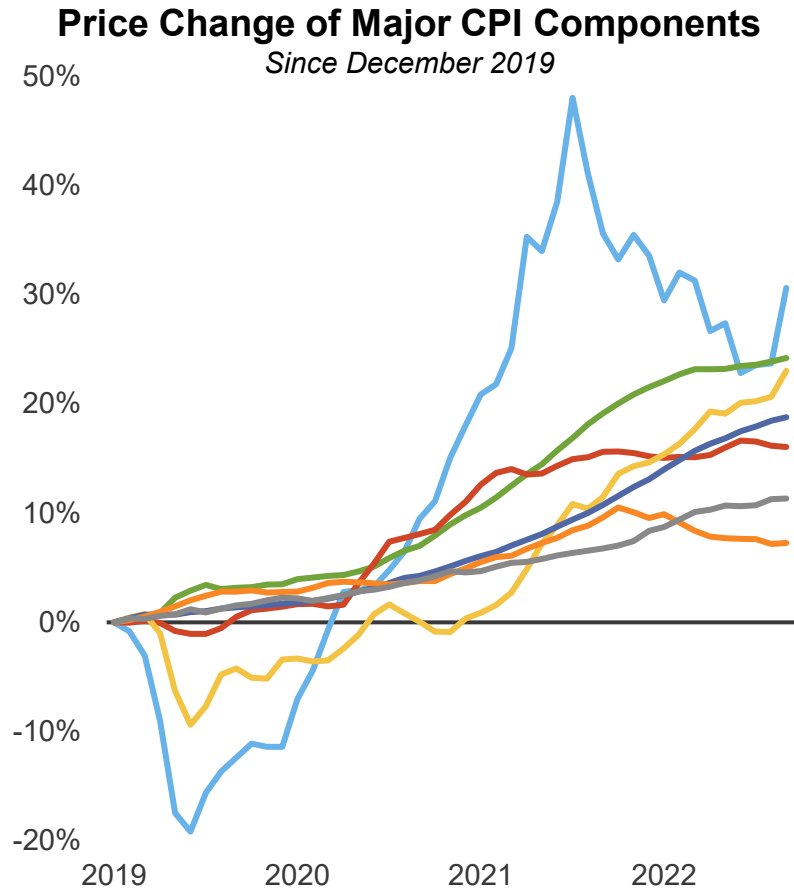


- After hiking in July, the Federal Reserve held rates steady at the September, October, and November FOMC meetings as expected
- The Fed's September "dot plot" indicated one more rate hike for 2023 and set the stage for interest rates to remain "higher-for-longer."
- Updated FOMC economic projections point to stronger GDP growth expectations, higher inflation, and slightly lower unemployment for the remainder of 2023 and into 2024



- The U.S. government rating downgrade by Fitch had little impact, although it highlighted growing worry about the erosion of governance standards and fiscal irresponsibility. Moody's recently put the U.S. government debt on negative watch for a potential downgrade.
- Treasury yields across the curve rose during Q3. Sticky inflation, a "higher for longer" market consensus, increased Treasury borrowing, and reduced Treasury holdings by China and Japan weighed especially on the long end of the curve.
- The next concern is the annual federal budget process and potential for a government shutdown

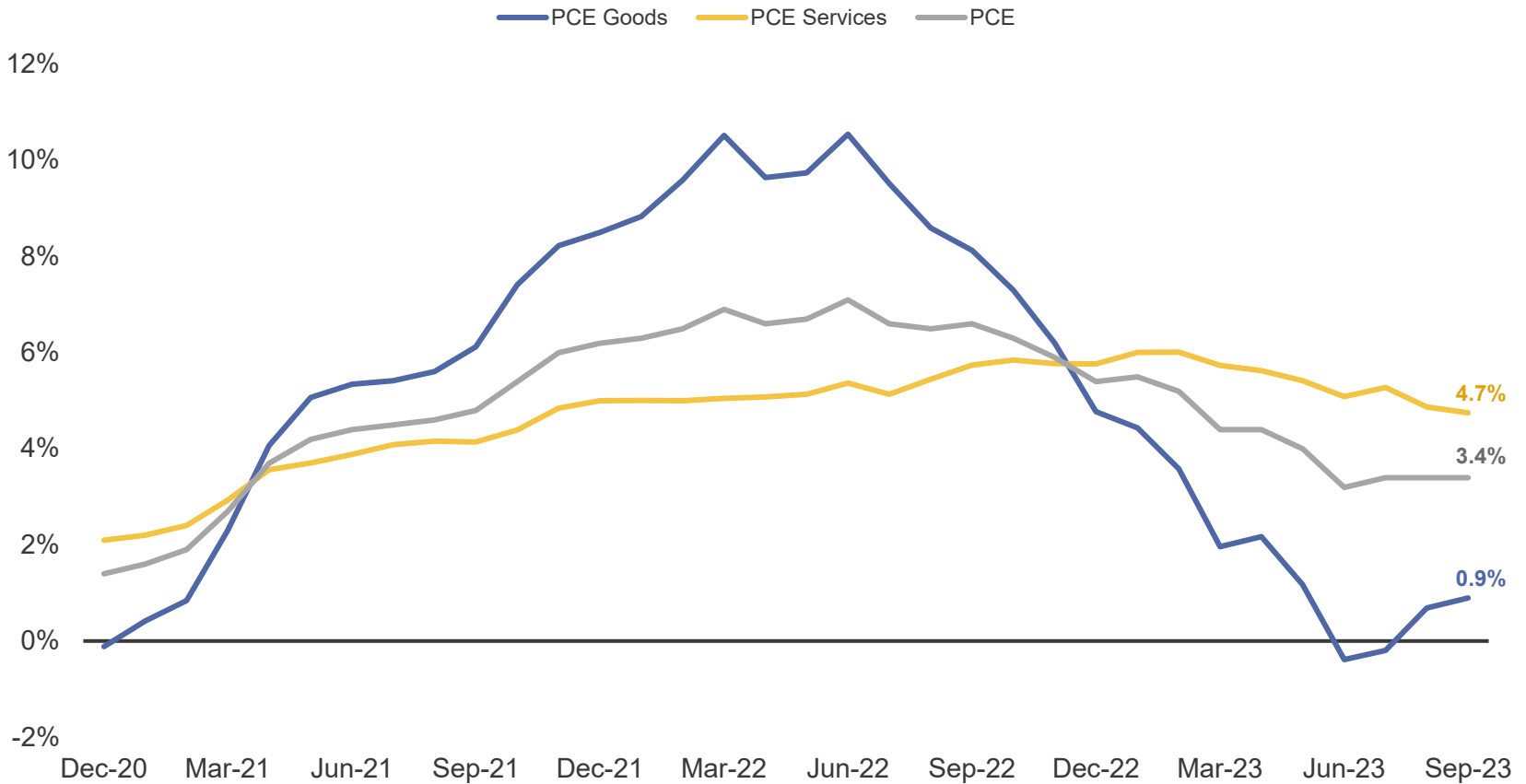
Inflation Remained Elevated, Led by Transportation



CPI Component	12-mo. Change	Weight ¹	Contribution to YoY CPI
Energy	-0.5%	7.2%	0.0%
Food	3.7%	13.4%	0.5%
Transportation	9.0%	6.0%	0.5%
Goods	0.0%	21.1%	0.0%
Shelter	7.1%	34.7%	2.5%
Medical services	-2.6%	6.3%	-0.2%
Other Services ²	4.2%	11.3%	0.5%
Overall	3.7%		

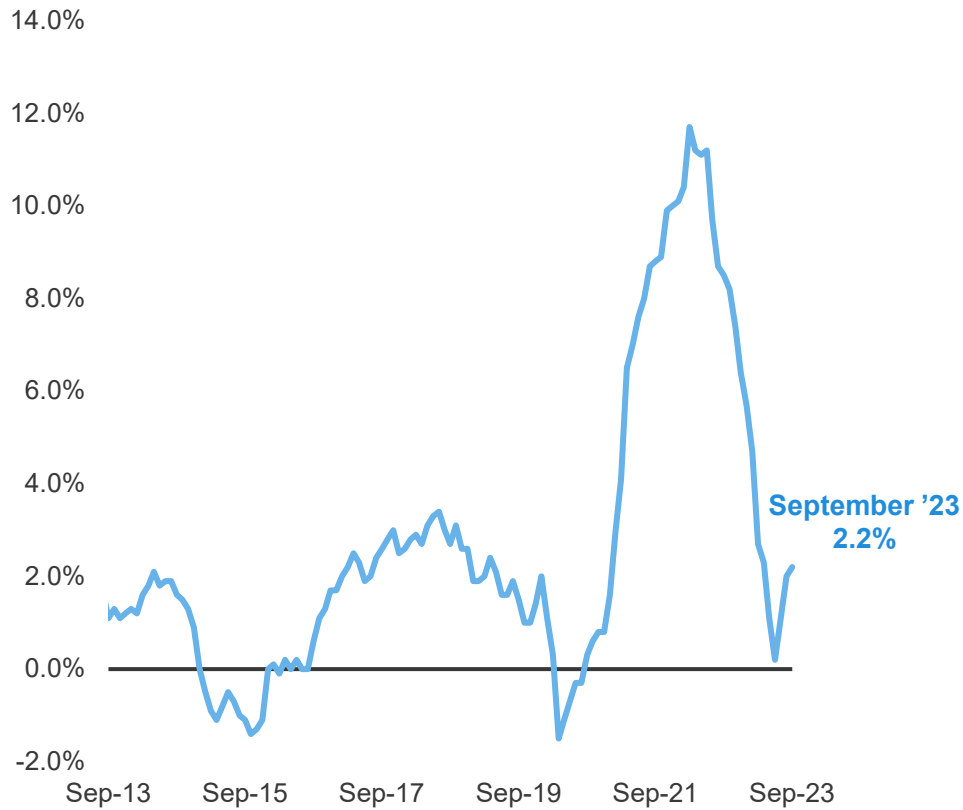
Inflation Remains Elevated as Spending Picks Up

Personal Consumption Expenditure Price Index
Goods vs Services, YoY

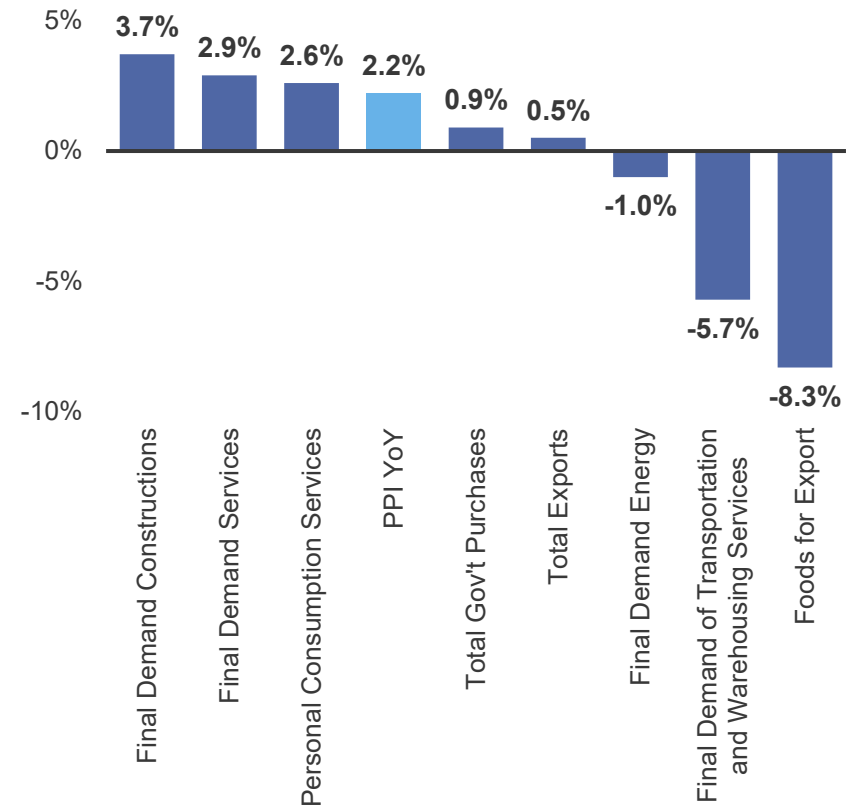


Producer Prices Rose

Producer Price Index
% Change YoY

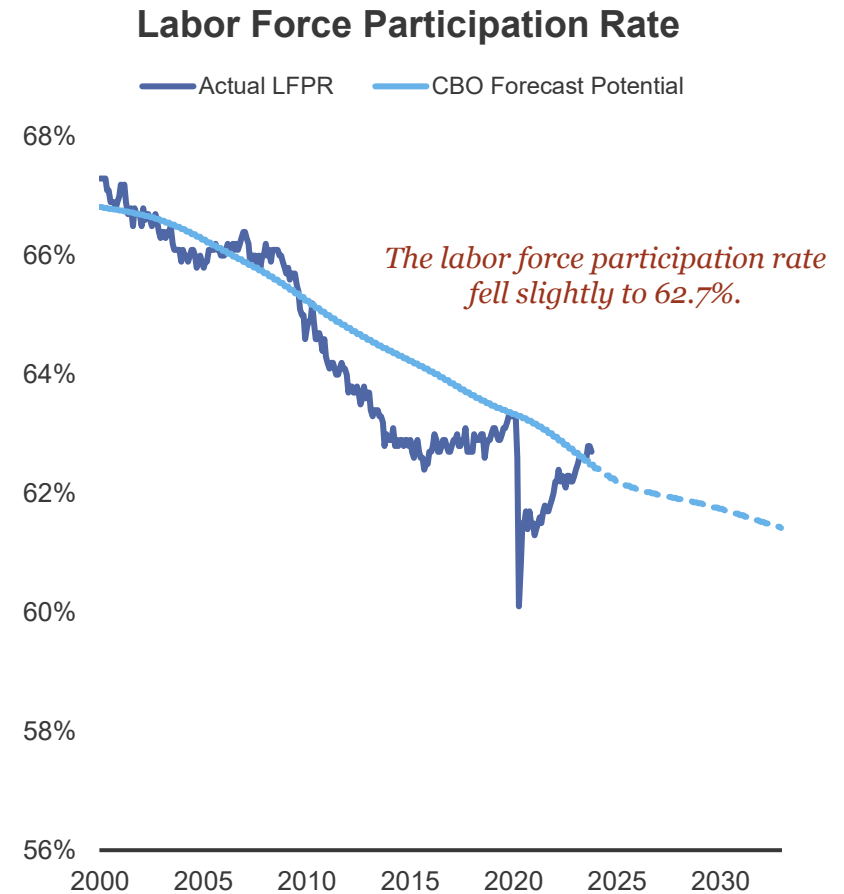
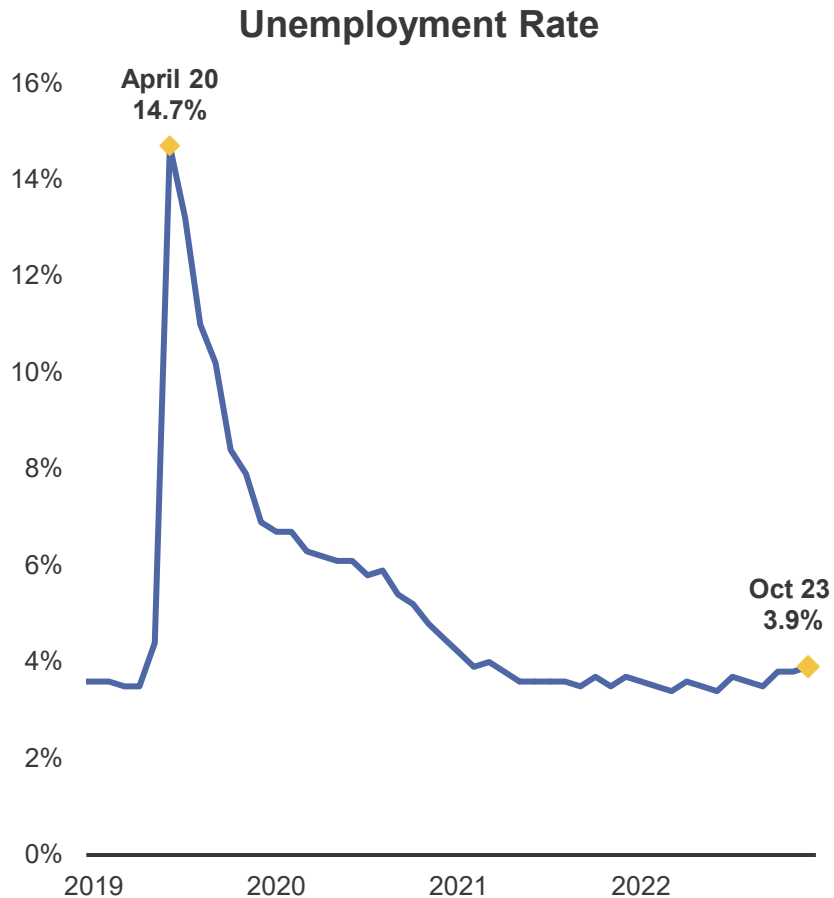


Key Producer Price Index Components
% Change YoY



Source: Bloomberg, as of September 2023.

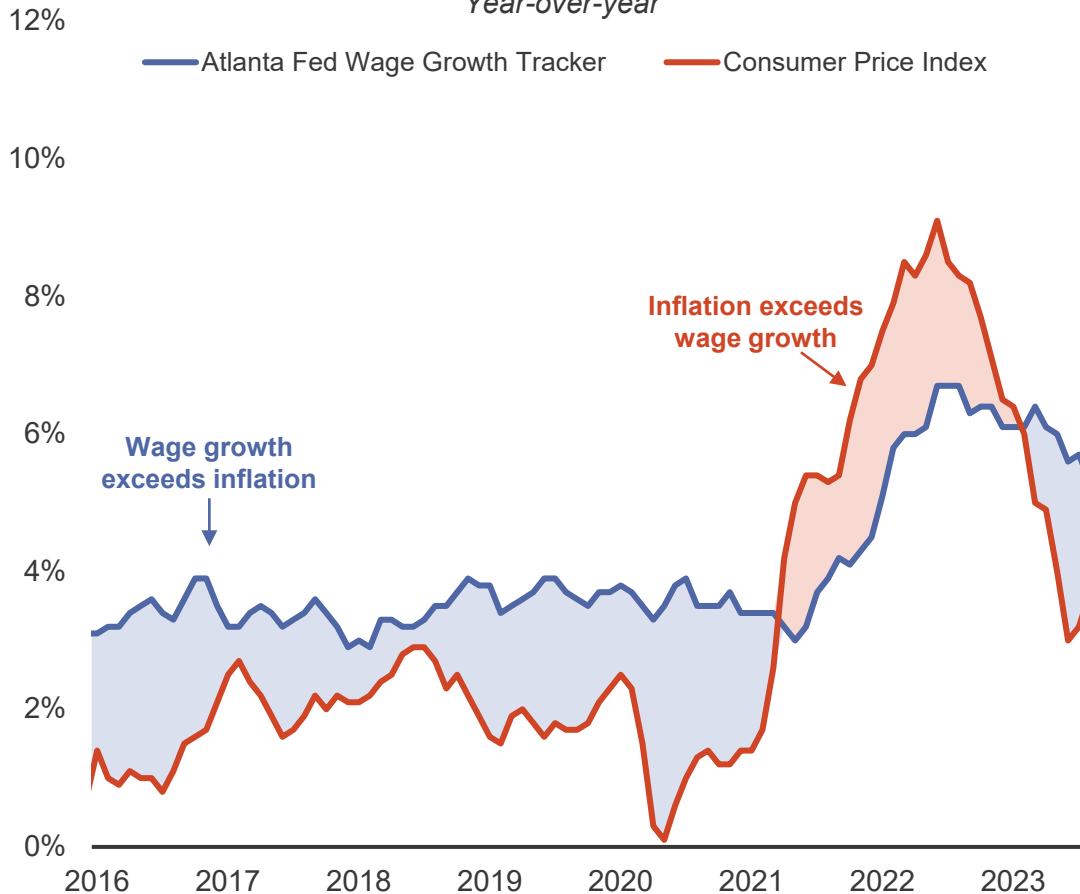
The Unemployment Rate Rose to 3.9%



Wages Have Caught Up to Inflation Once Again

Wage Growth vs. Inflation

Year-over-year



Labor Market Stats

Unemployment Rate (Oct.) 3.9%

Peaked during COVID at 14.7%

Excess Job Openings (Sept.) 3 mil.

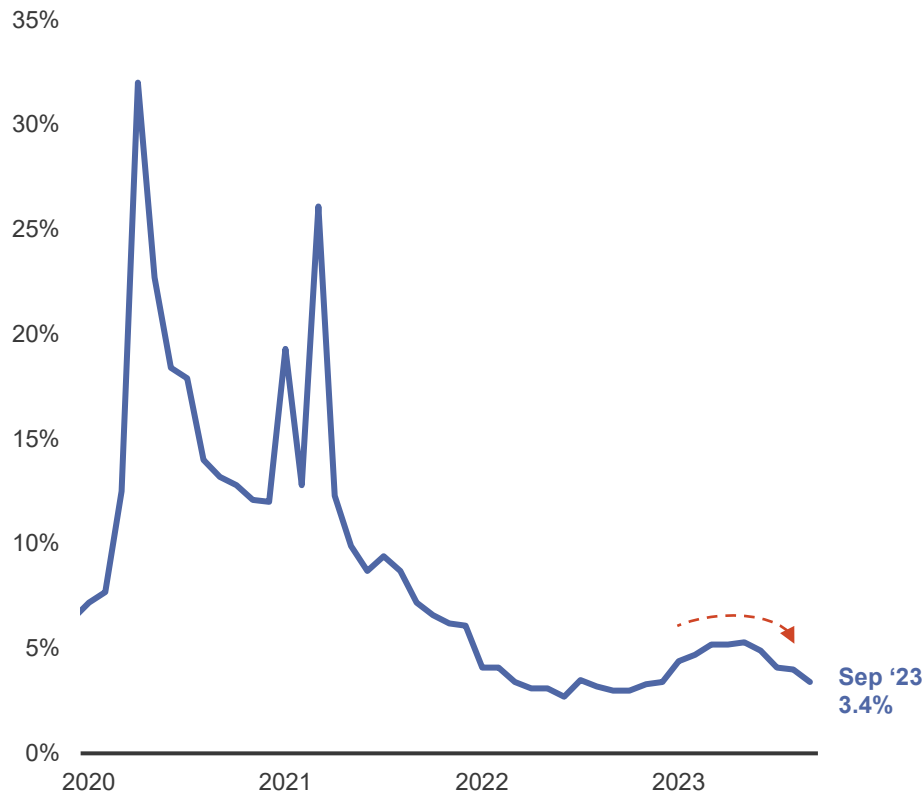
For each unemployed worker, there are approximately 1.5 job openings

Nonfarm Payrolls (Oct.) 150,000

Although the pace has declined, the economy continues to create jobs at a healthy pace

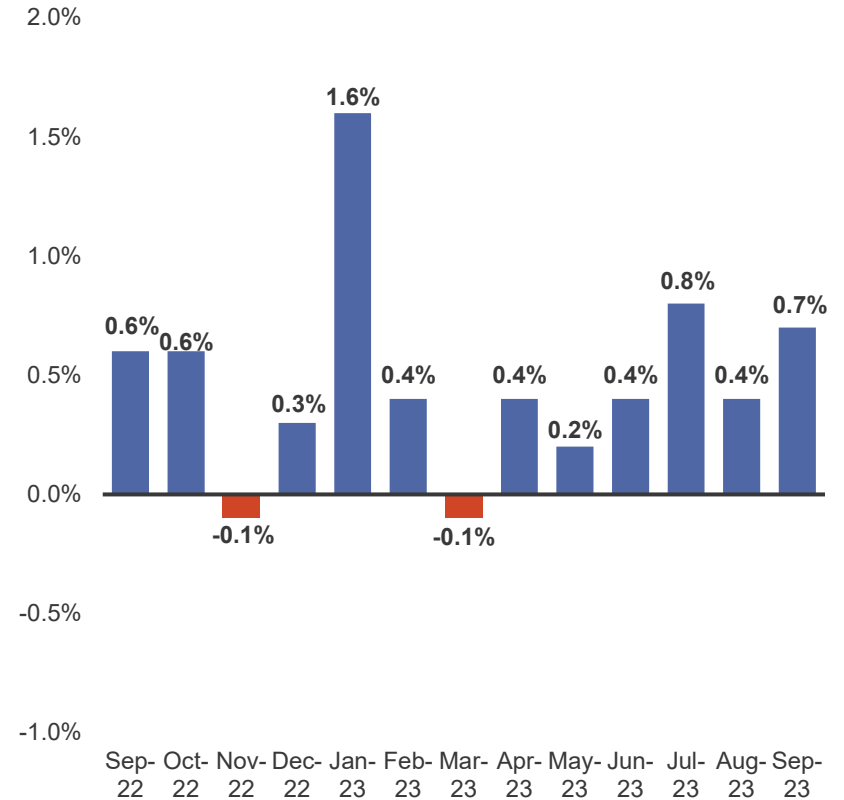
Consumers are Saving Less and Spending More

Personal Savings as % of Disposable Income

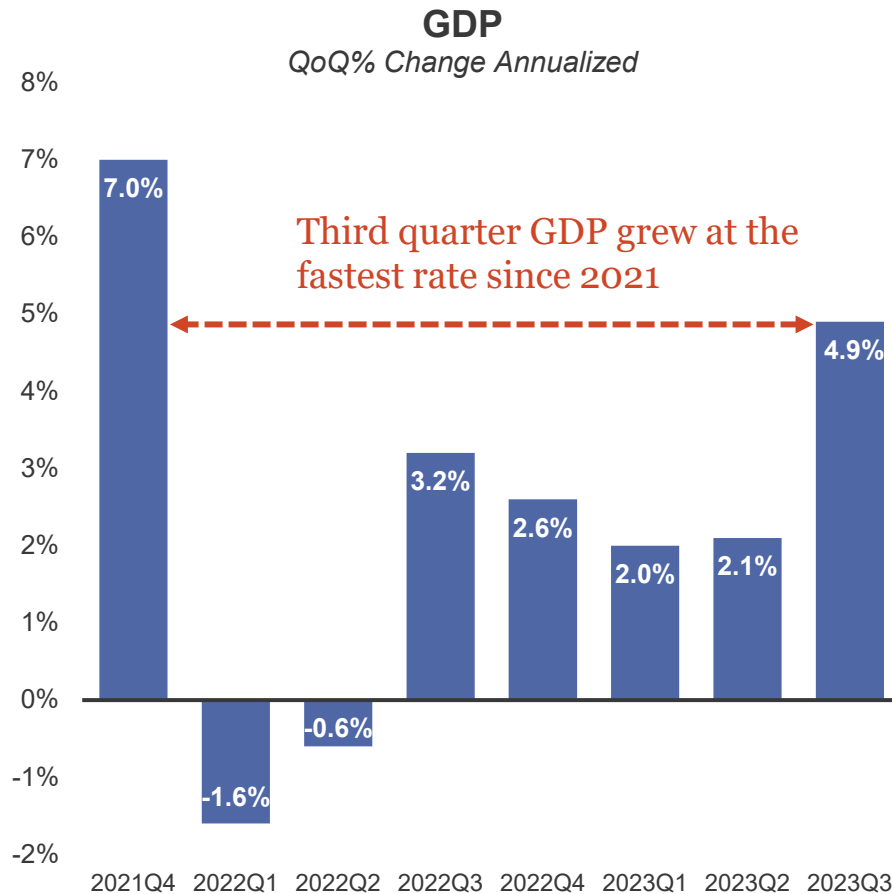


Personal Spending

% Change from Previous Month



Economy Surged 4.9%, Powered by Rampant Consumer and Government Spending



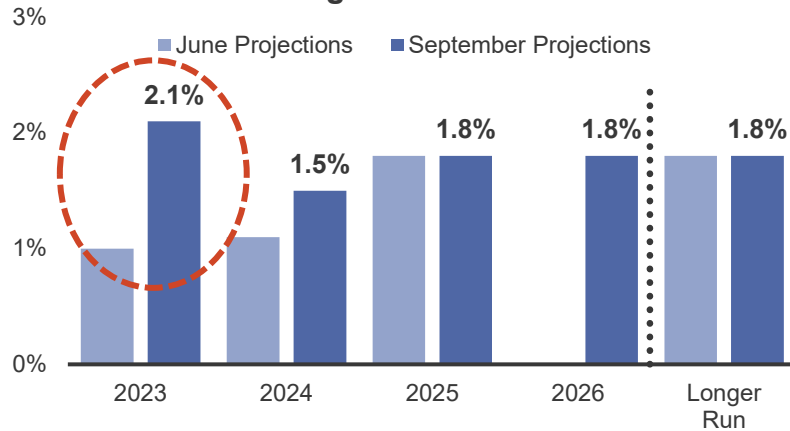
Household spending grew 4% with durable goods expenditures (those lasting more than three years) looking particularly strong at 7.6%.

Government spending grew 4.6%, led by an 8% increase in national defense while inventories were built up quite significantly, contributing 1.3% of the 4.9% headline GDP growth.

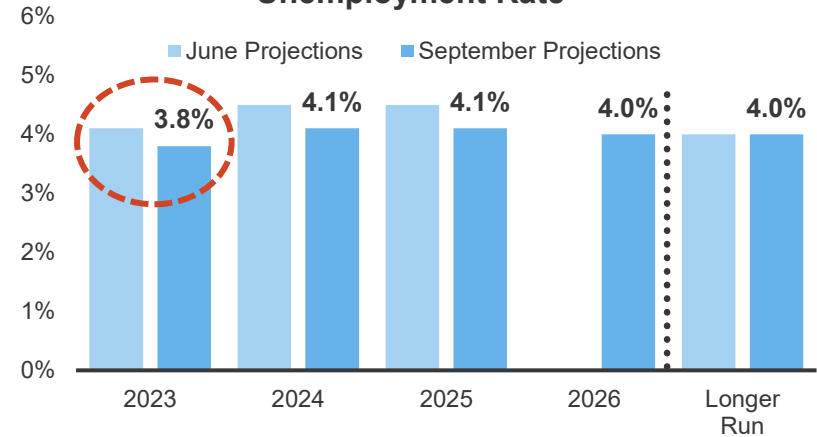
	23Q1	23Q2	Advanced 23Q3
GDP	2.20%	2.10%	4.90%
Consumer Spending	2.54%	0.55%	2.69%
Fixed Investment	0.53%	0.90%	0.15%
Gov't Expenditure	0.82%	0.57%	0.79%
Net Export	0.58%	0.04%	-0.08%
Private Inventories	-2.22%	0.00%	1.32%

The Fed's Protections for Growth and Employment Were More Upbeat

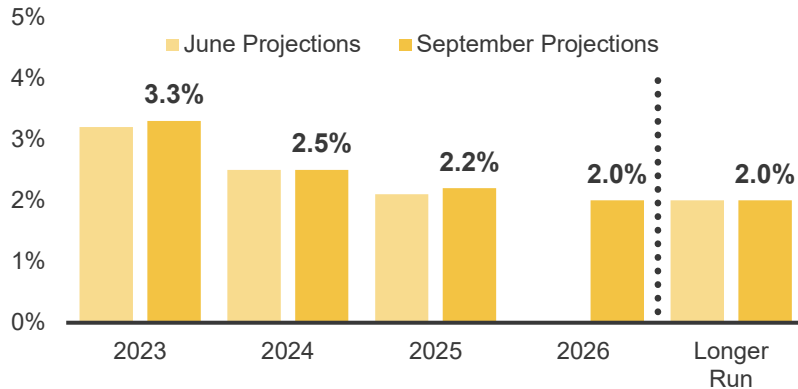
Change in Real GDP



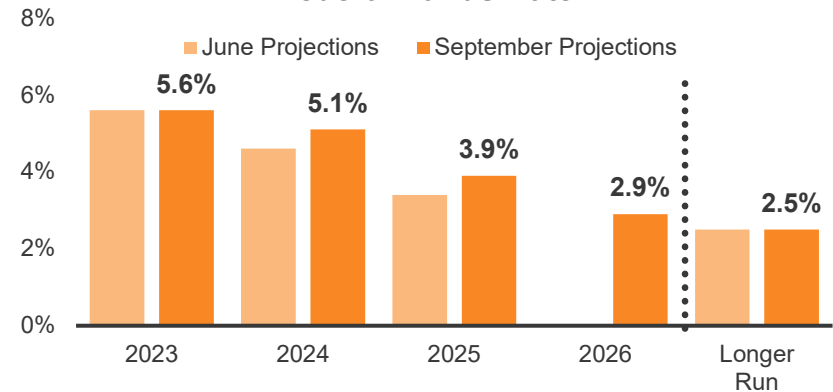
Unemployment Rate



PCE Inflation



Federal Funds Rate



Source: Federal Reserve, latest economic projections as of September 2023.

On Inflation:

“...ongoing progress toward our 2% goal is not assured: Inflation has given us a few head fakes” ... “[The] process of getting inflation sustainably down to 2% has a long way to go”

- *Fed Chair Jerome Powell*

“When activity continues to run this hot, that makes me question if policy is as tight as we assume it currently is. So if you saw inflation tick back up and you saw continued very strong economic activity in the real side of the economy that would tell me we might need to do more.”

- *Minneapolis Fed Pres. Neel Kashkari*

“... [The Fed’s] priority should not be on GDP growth and job growth, it should be on inflation.”

- *Chicago Fed Pres. Austan Goolsbee*

“Recently, inflation has been moving more sideways than down”

- *St. Louis Fed Interim Pres. Kathleen O’Neill Paese*

On the Target Rate:

“[We are] committed to achieving a stance of monetary policy that is sufficiently restrictive to bring inflation down to 2 percent over time; we are not confident that we have achieved such a stance”

- *Fed Chair Jerome Powell*

“...no discussion amongst me and any of my colleagues about when we’re going to start preparing to cut rates”

- *Minneapolis Fed Pres. Neel Kashkari*

“I don’t know yet [if rates are sufficiently restrictive]”

- *San Francisco Fed President Mary Daly*

Fedspeak: Week of 11-6 (cont.)

On Treasury Yields:

“...higher near-term policy rates does not appear to be causing the increase [in Treasury yields]”
- *Federal Reserve Governor Lisa Cook*

“[T]he Fed will have to think about the tightening impact of [higher bond yields] on economic performance, and would there be dangers of overshooting”
- *Chicago Fed President Austan Goolsbee*

On the Economy:

“[The] financial system is substantially more resilient than it was in the mid-2000s”. Household debt “remains at modest levels” with most of the debt owned by those with “strong credit histories or considerable home equity”
- *Federal Reserve Governor Lisa Cook*

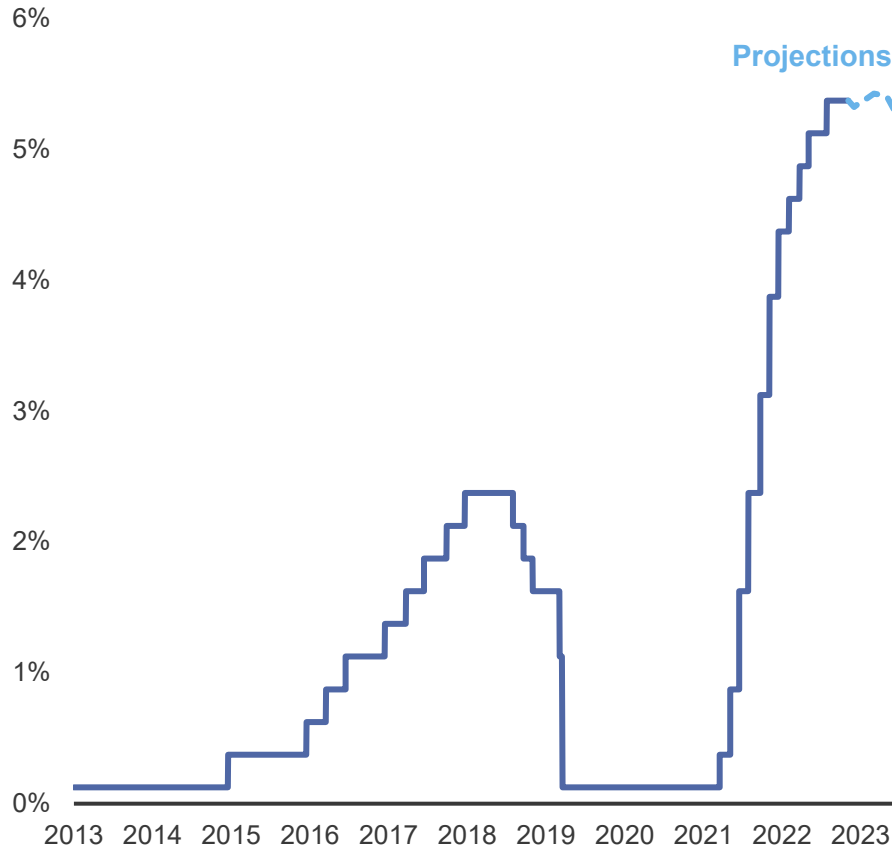
“[The] job market is getting into better balance”
- *Chicago Fed President Austan Goolsbee*

“I do anticipate some sort of a slowdown, as I just have to believe the net impact of all this tightening will eventually hit the economy harder than it has”
- *Richmond Fed President Tom Barkin*

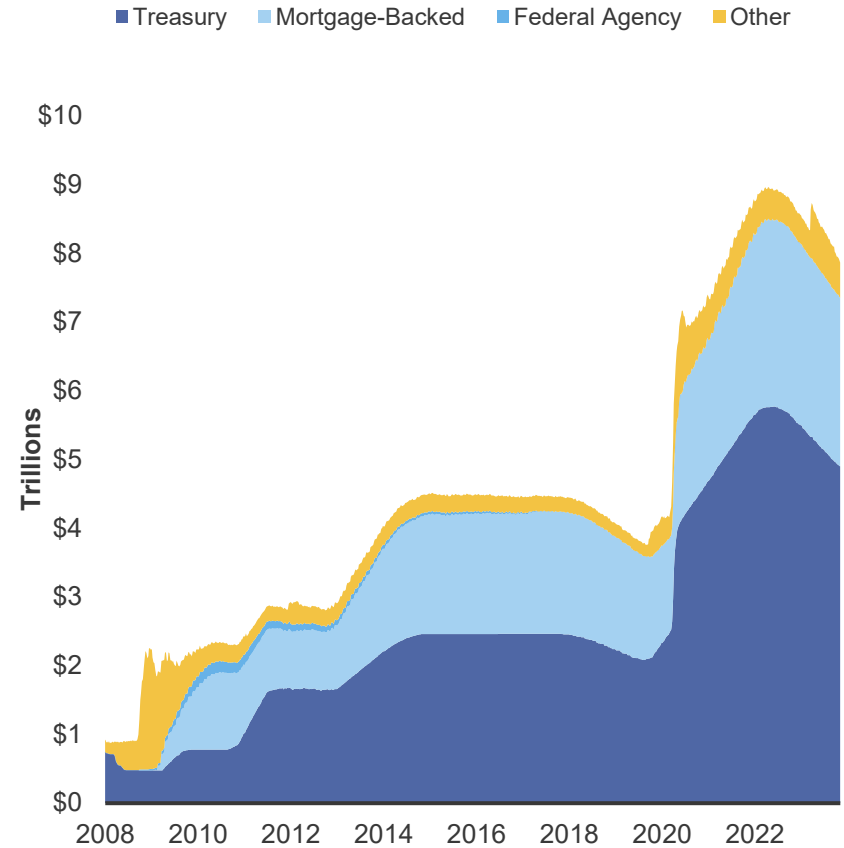
“[The Fed] can afford to await further data before concluding that additional policy tightening is appropriate”
- *St. Louis Fed Interim President Kathleen O’Neill Paese*

Federal Reserve Continues Reducing the Size of the Balance Sheet

Fed Funds Rate



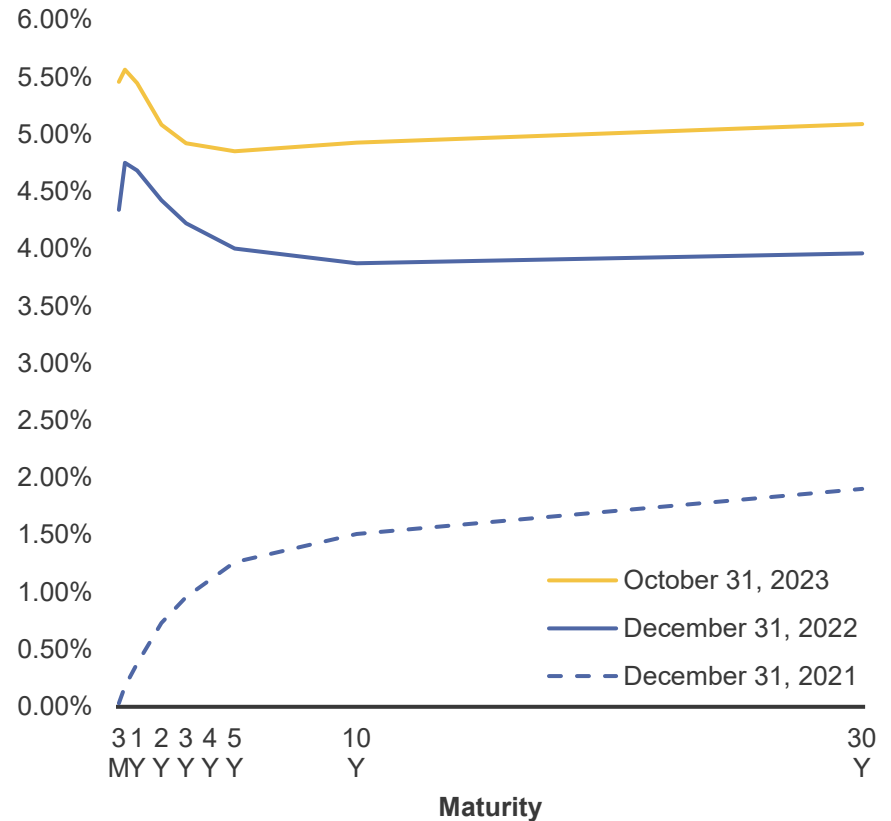
Total Assets of the Federal Reserve



Treasury Yield Curve

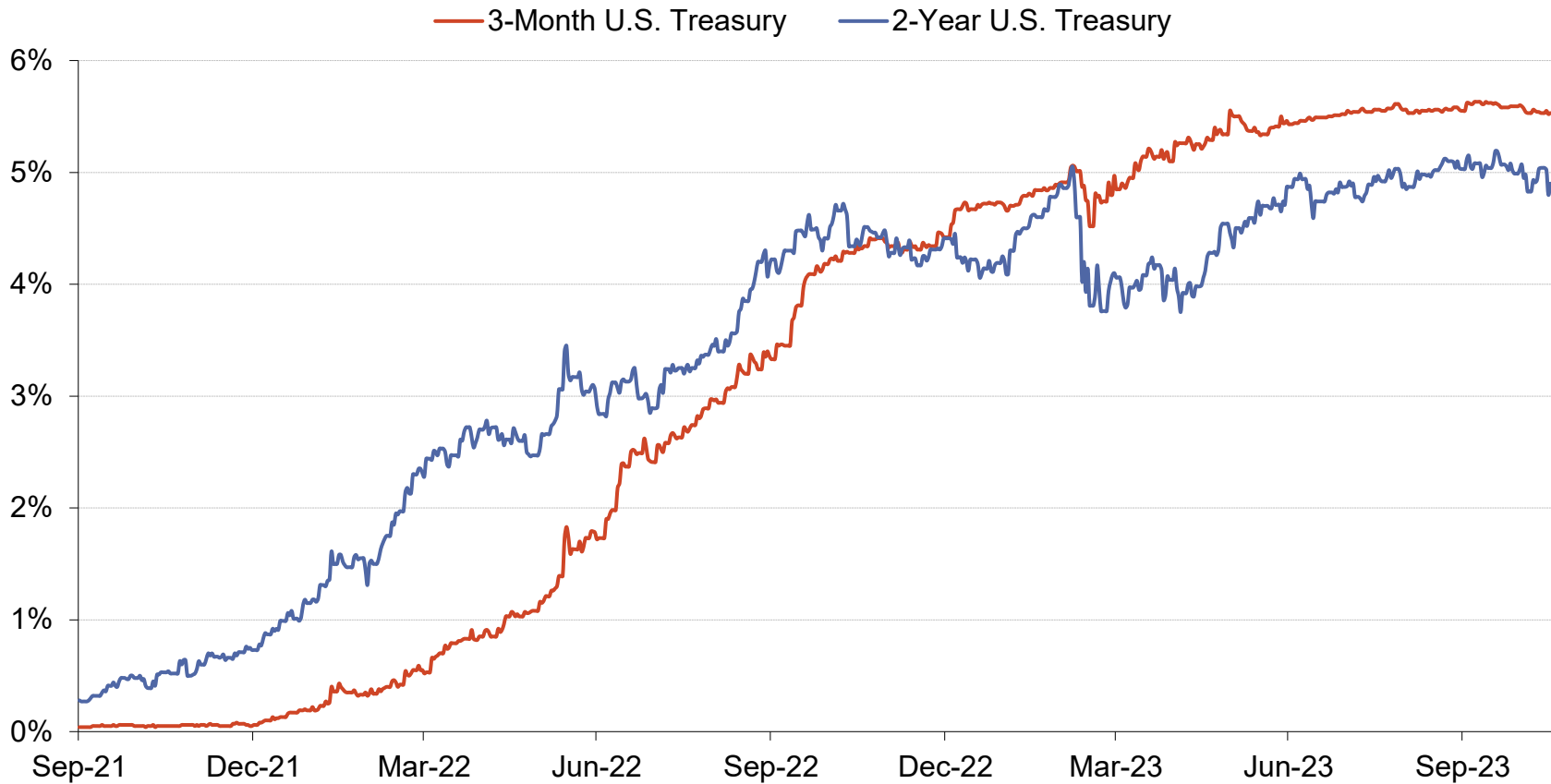
Tenor	10/31/2023	12/31/2022	12/31/21
3 month	5.46%	4.34%	0.03%
1 year	5.45%	4.69%	0.38%
2 year	5.09%	4.43%	0.73%
3 year	4.93%	4.22%	0.96%
5 year	4.85%	4.00%	1.26%
10 year	4.93%	3.87%	1.51%
30 year	5.09%	3.96%	1.90%

U.S. Treasury Yield Curve



Treasury Yield History

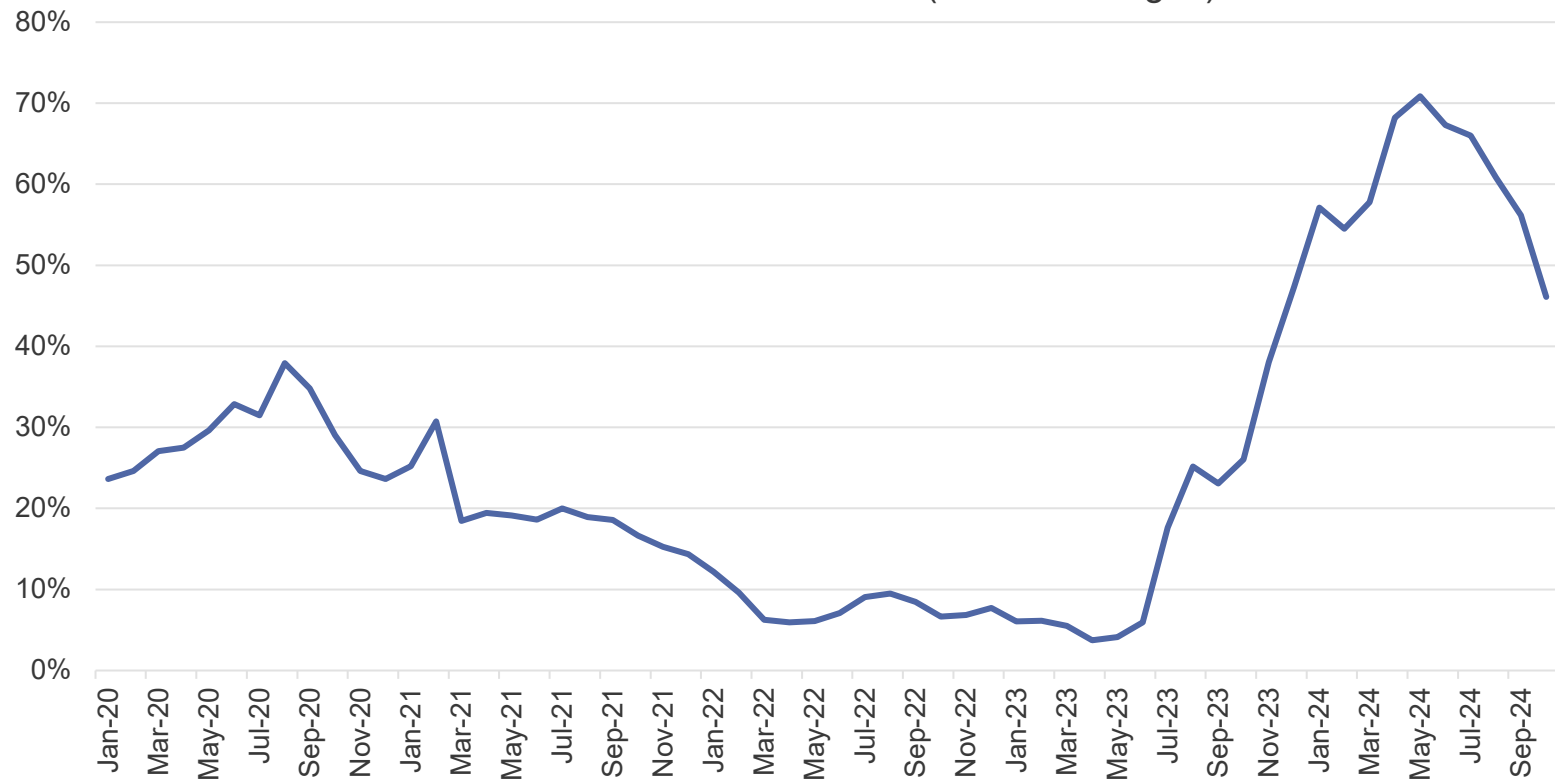
3-Month U.S. Treasury and 2-Year U.S. Treasury September 30, 2021 – November 15, 2023



Source: U.S. Department of the Treasury as of November 15, 2023,

NY Fed - The Yield Curve as a Leading Indicator

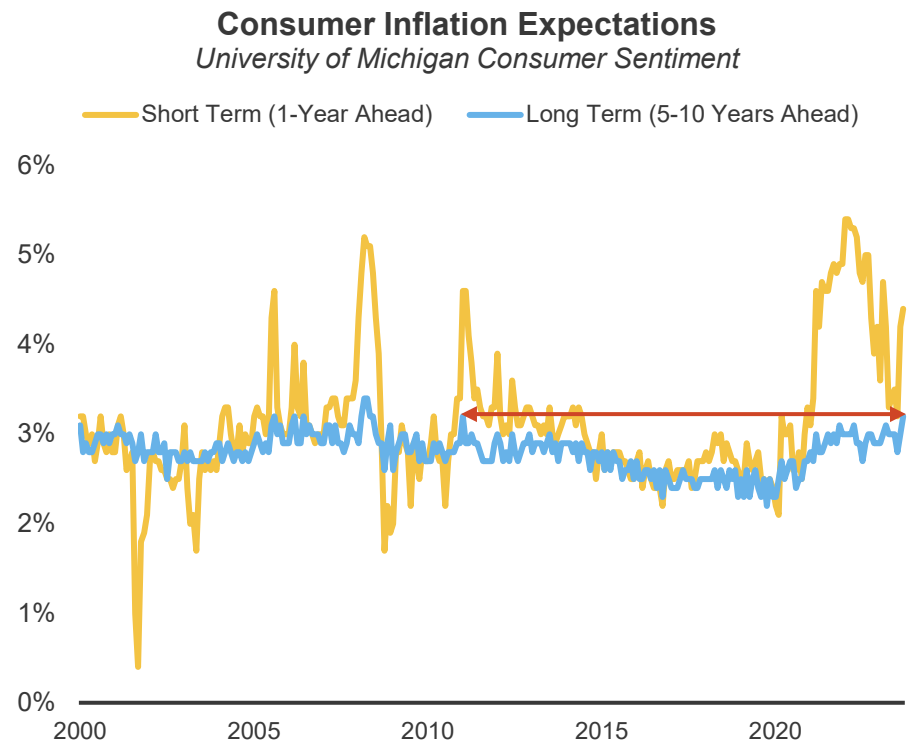
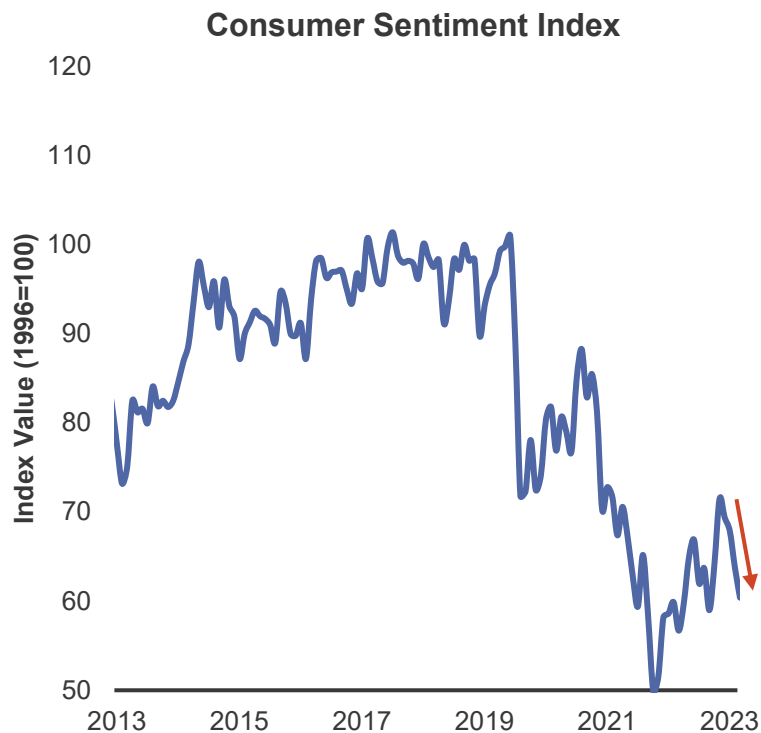
Probability of US Recession Predicted by Treasury Spread
Twelve Months Ahead (month averages)



Consumer Sentiment Wilts as Inflation Expectations Hit 12-Year High

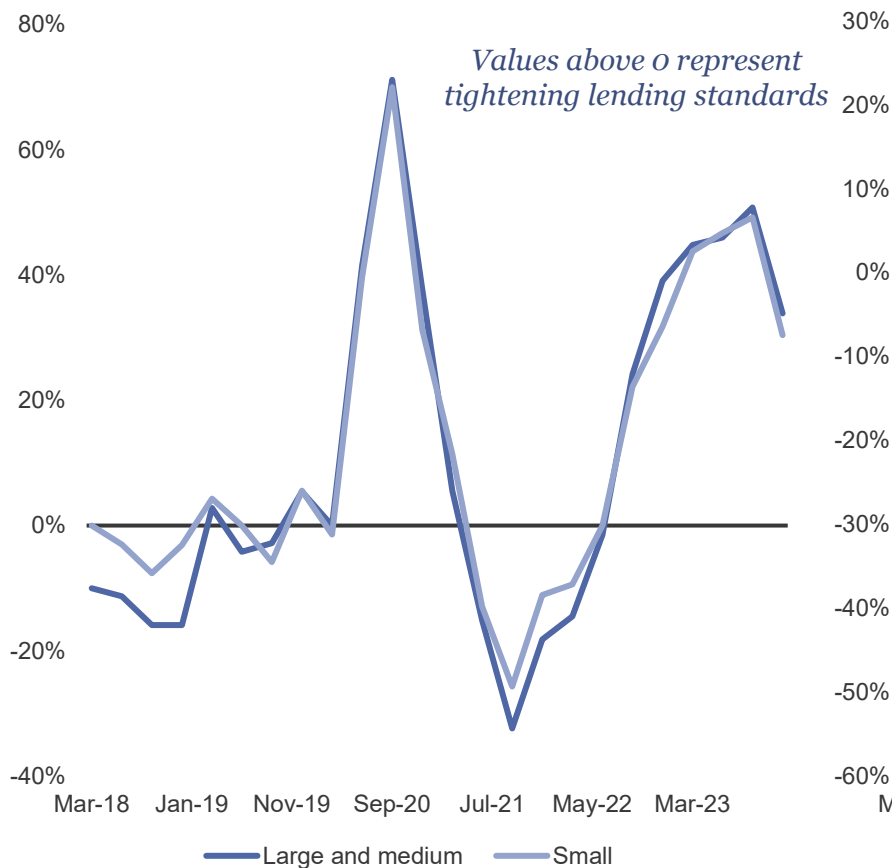
According to the survey:

Buying conditions plunged, with home buying down 25%, purchasing conditions for large durable goods falling 16% & vehicles dropping to the lowest level since December 2022.

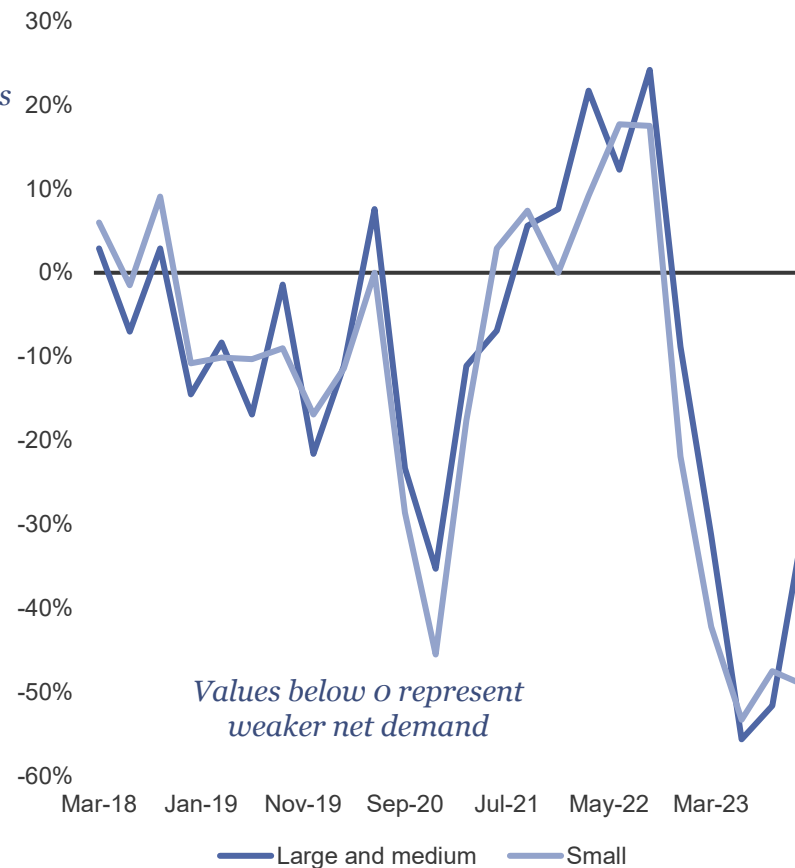


Senior Loan Officer Opinion Survey: C&I Loans

**Net Percentage of Domestic Banks
Tightening Standards for C&I Loans**



**Net Percentage of Domestic Banks
Reporting Stronger Demand for C&I Loans**

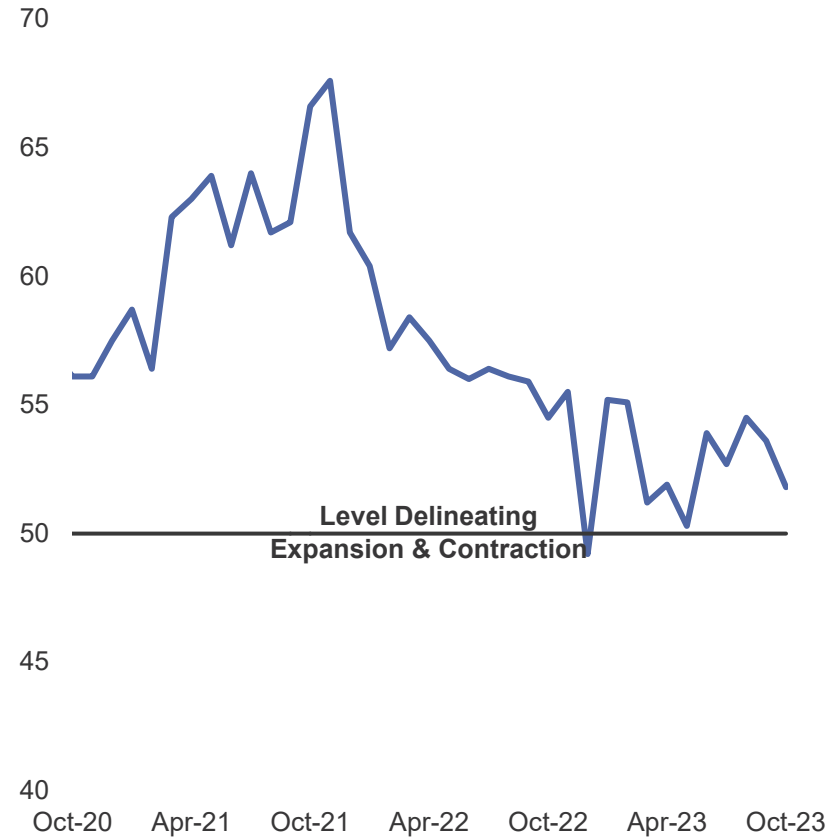


Manufacturing and Non-Manufacturing Activity

ISM Manufacturing PMI

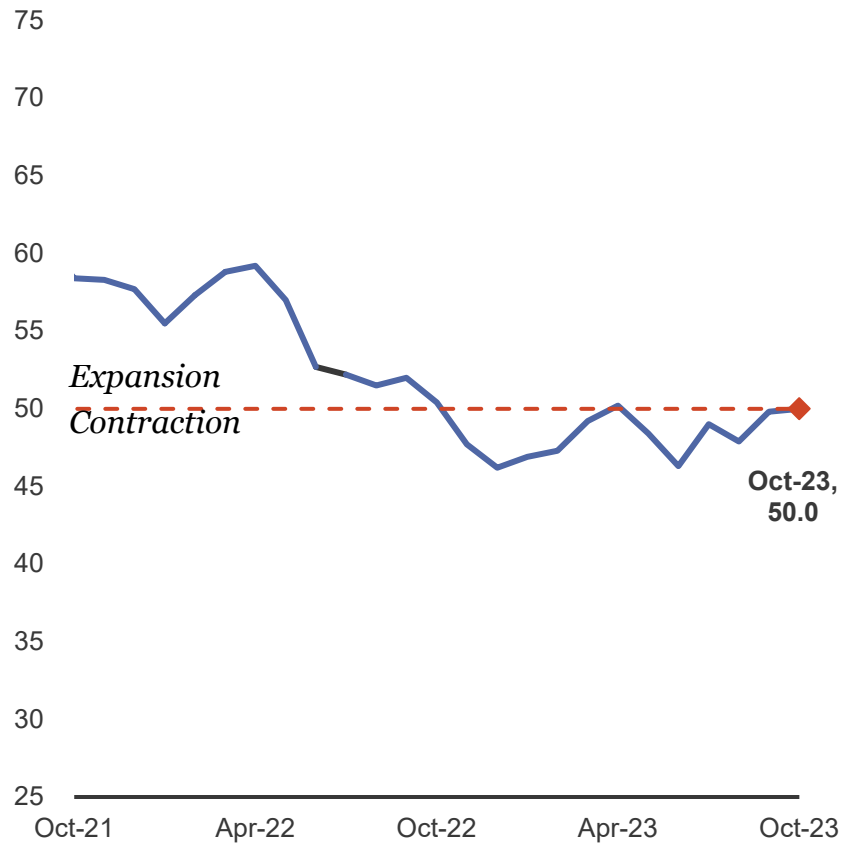


ISM Non-Manufacturing PMI

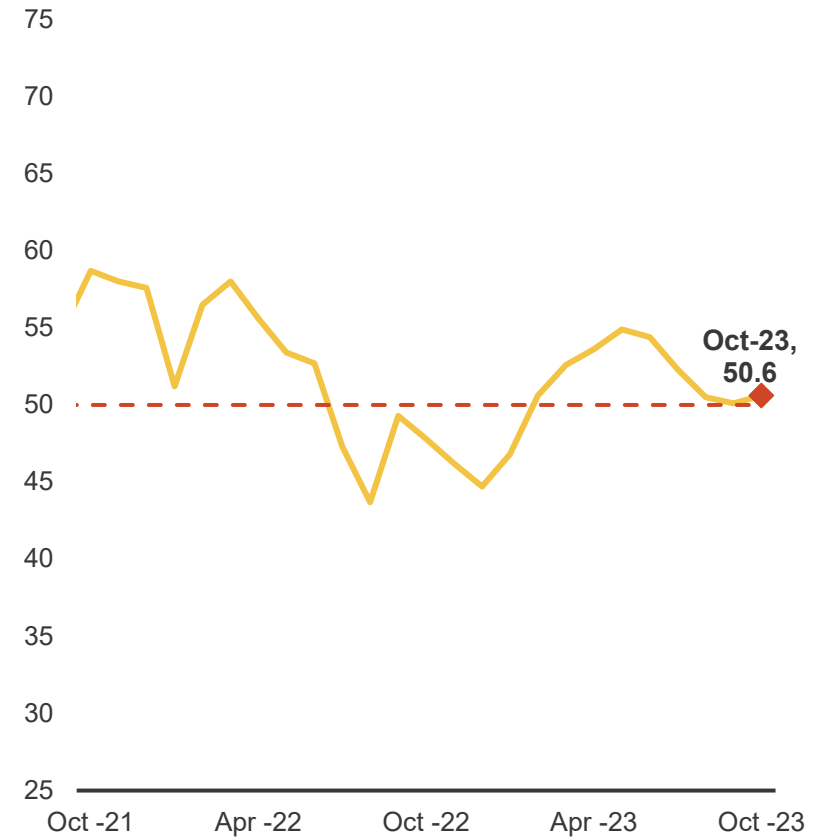


Markit Manufacturing and Services Activity

Markit Manufacturing PMI



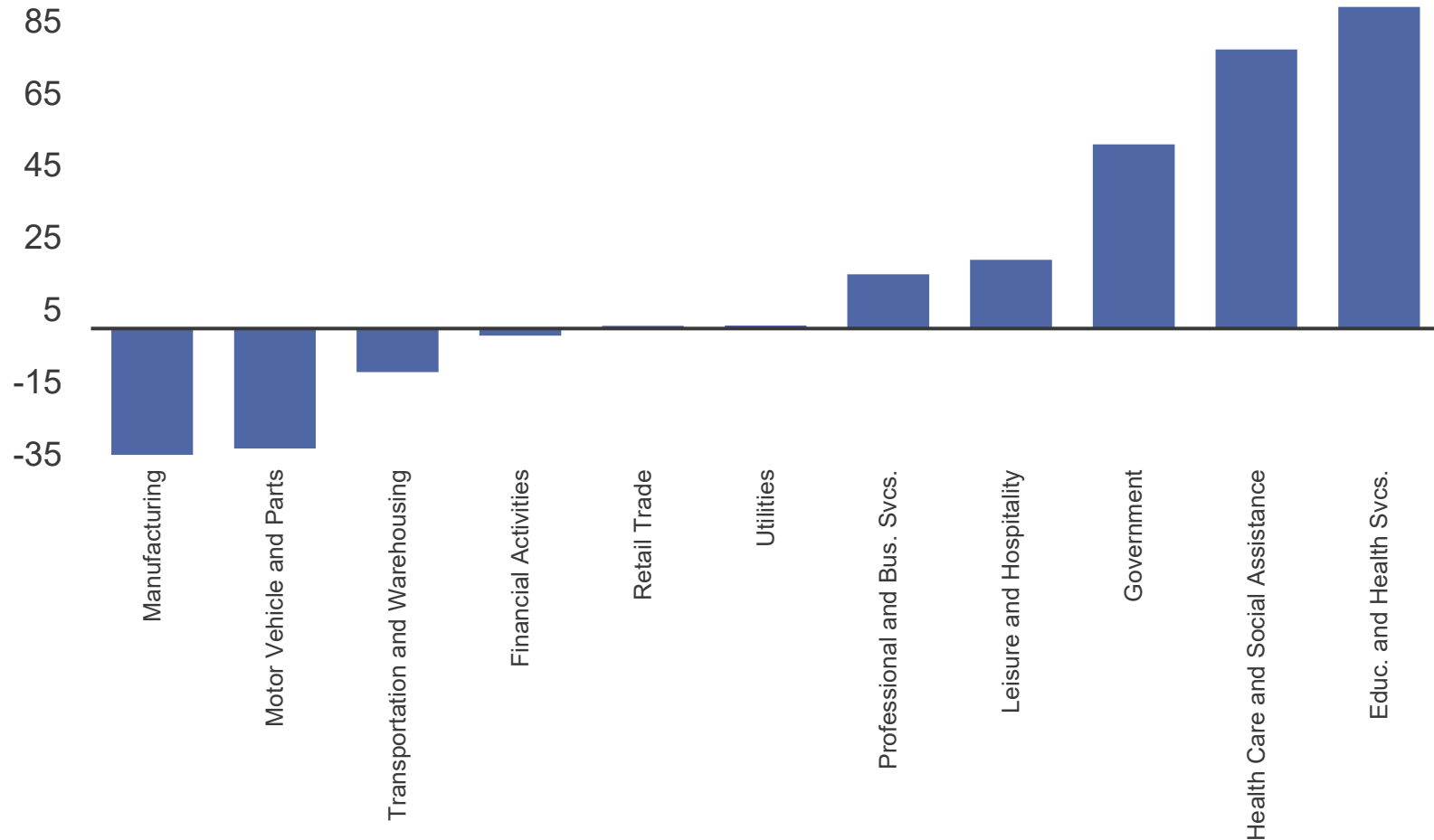
Markit Services PMI



Appendix

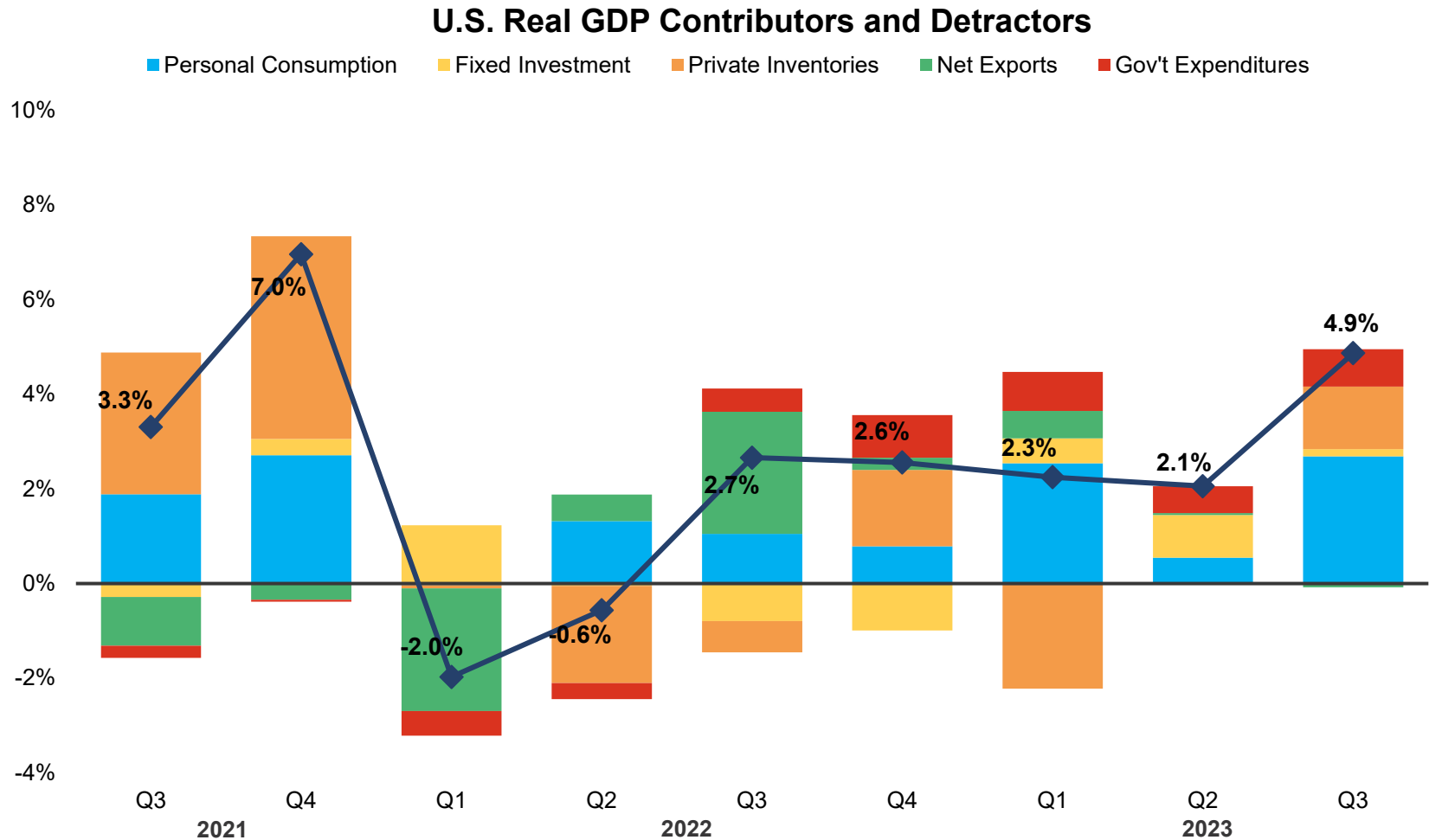


Change in Nonfarm Payrolls October 2023



Source: Bloomberg, as of October 2023. Data is seasonally adjusted.

U.S. Real GDP Contributors and Detractors

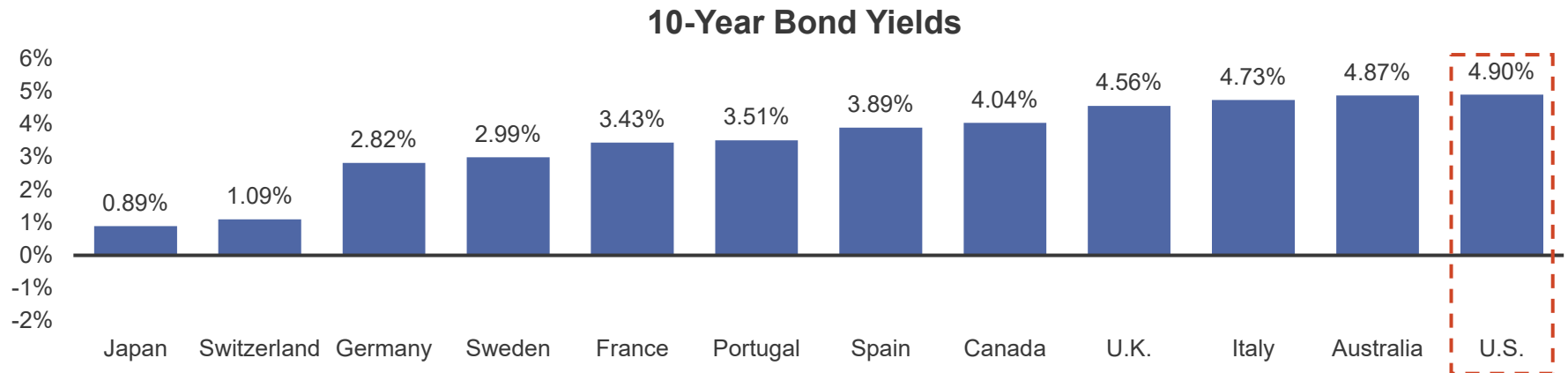
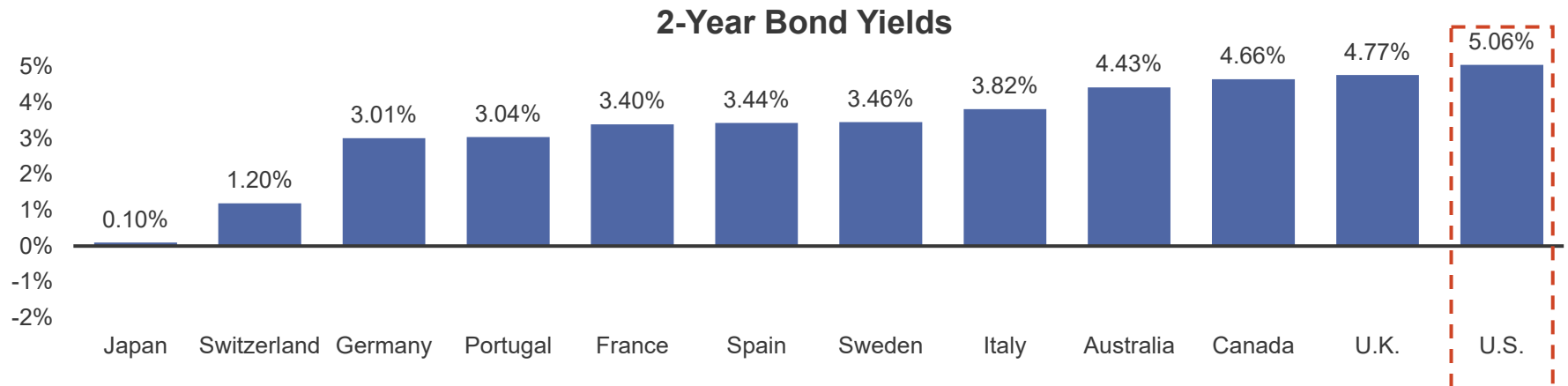


U.S. Yield Environment as of October 31, 2023

Maturity	Treasury	Federal Agency	AA Corporate	A Corporate	BBB Corporate
3-Month	5.50%	5.46%	5.59%	5.79%	6.18%
1-Year	5.43%	5.46%	5.59%	5.76%	6.20%
2-Year	5.08%	5.15%	5.37%	5.59%	6.08%
3-Year	4.90%	4.99%	5.28%	5.57%	6.12%
5-Year	4.88%	4.94%	5.33%	5.64%	6.21%
10-Year	4.93%	5.20%	5.68%	6.05%	6.61%

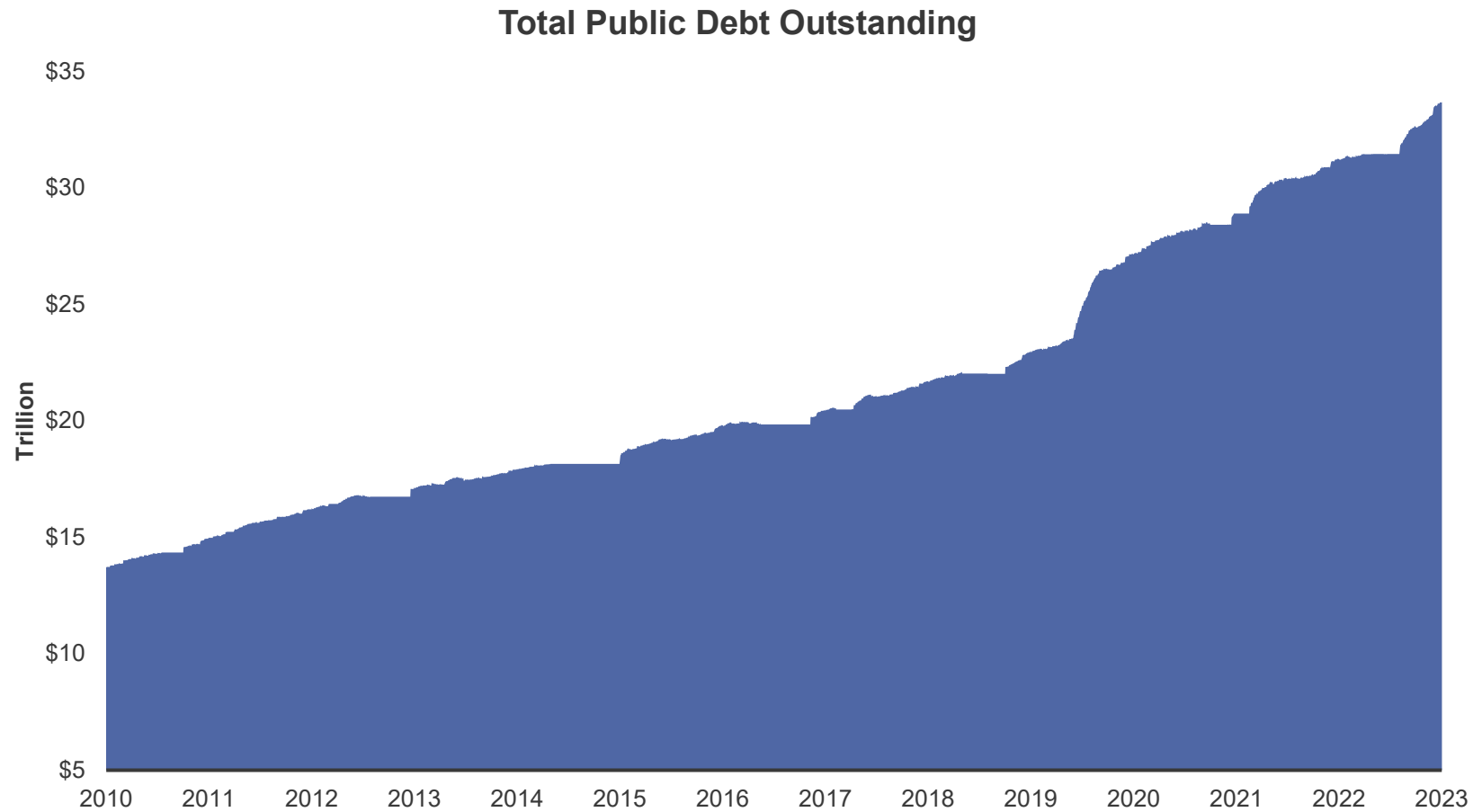
Source: Bloomberg BVAL yield curves for Treasury, Agency, and Corporate. 3-month corporate yields from commercial paper; A-1+ for AA and A-1 for A. Yields are for indicative purposes only; actual yields may vary by issue. 60

Global Interest Rate Environment



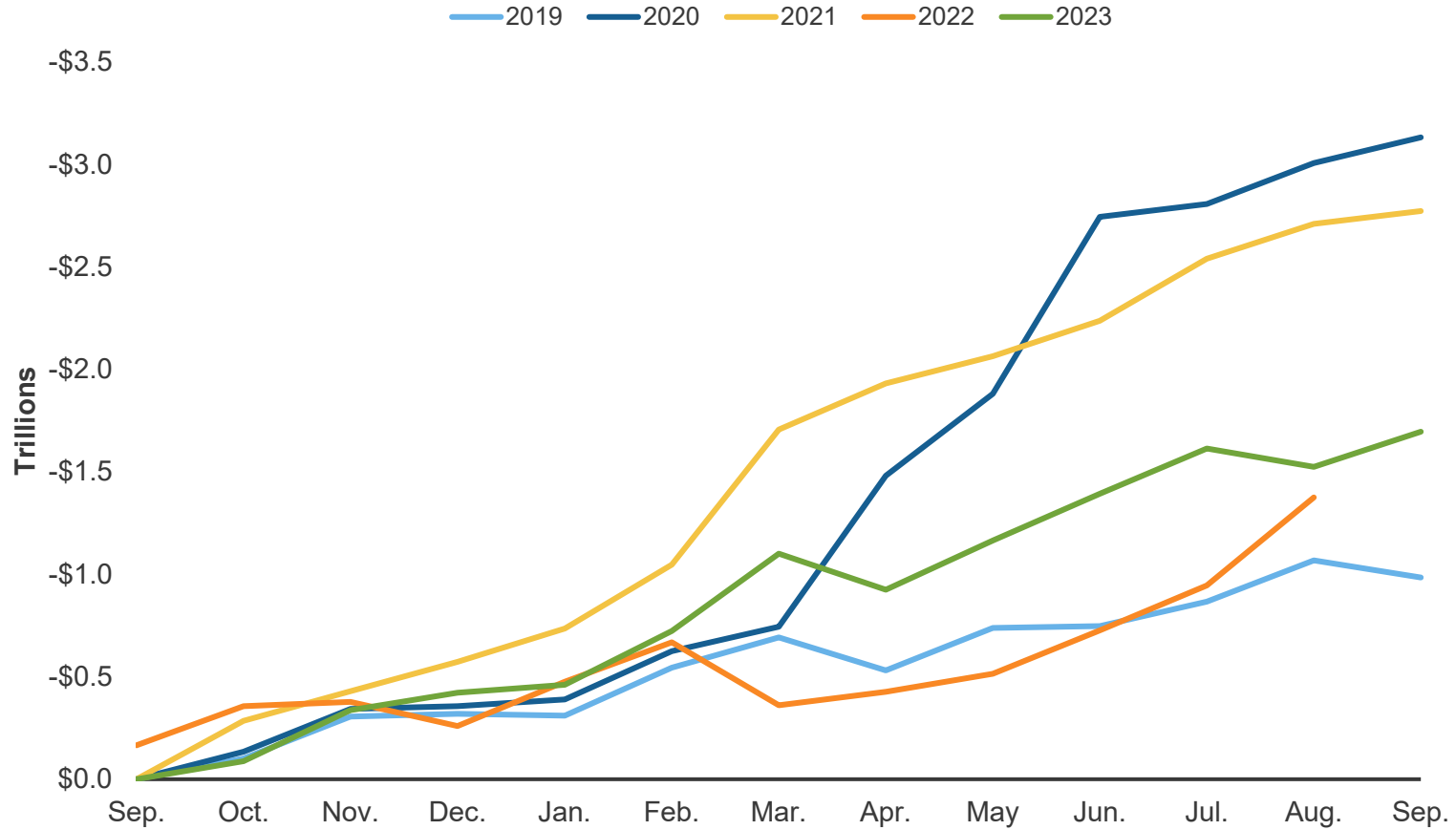
Source: Bloomberg, as of 10/31/2023.

U.S. National Debt Surpasses \$30 Trillion



U.S. Federal Budget Deficit

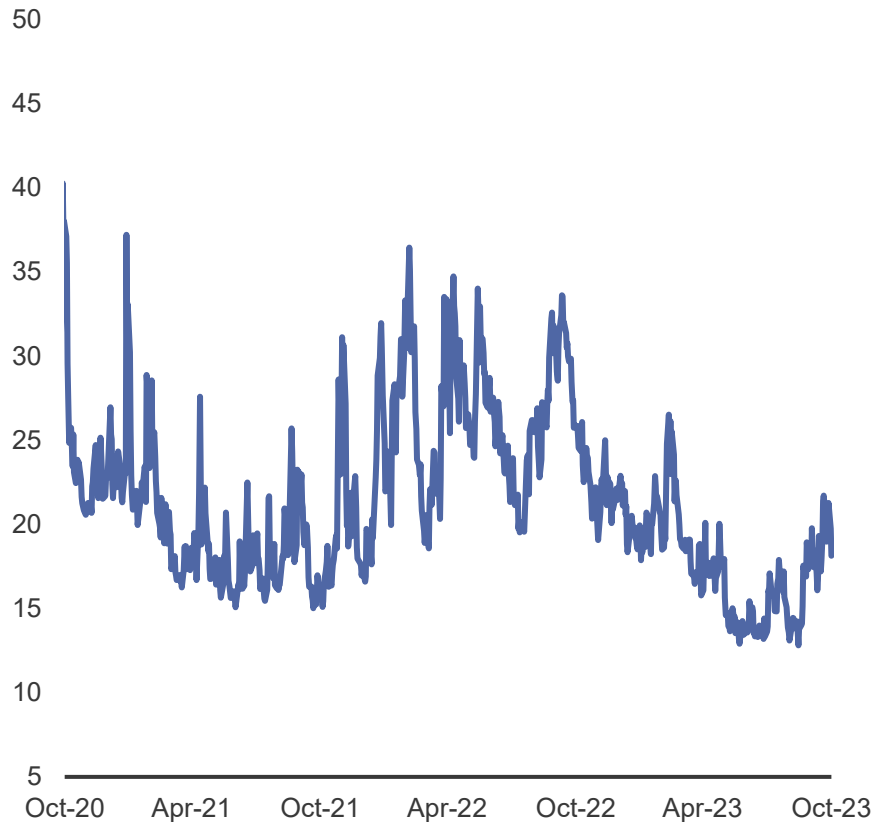
Federal Budget Deficit Fiscal Year to Date



Source: Bloomberg, as of September 2023.

Bond and Equity Markets Volatility

Equity Market Volatility (VIX)



Bond Market Volatility (MOVE)



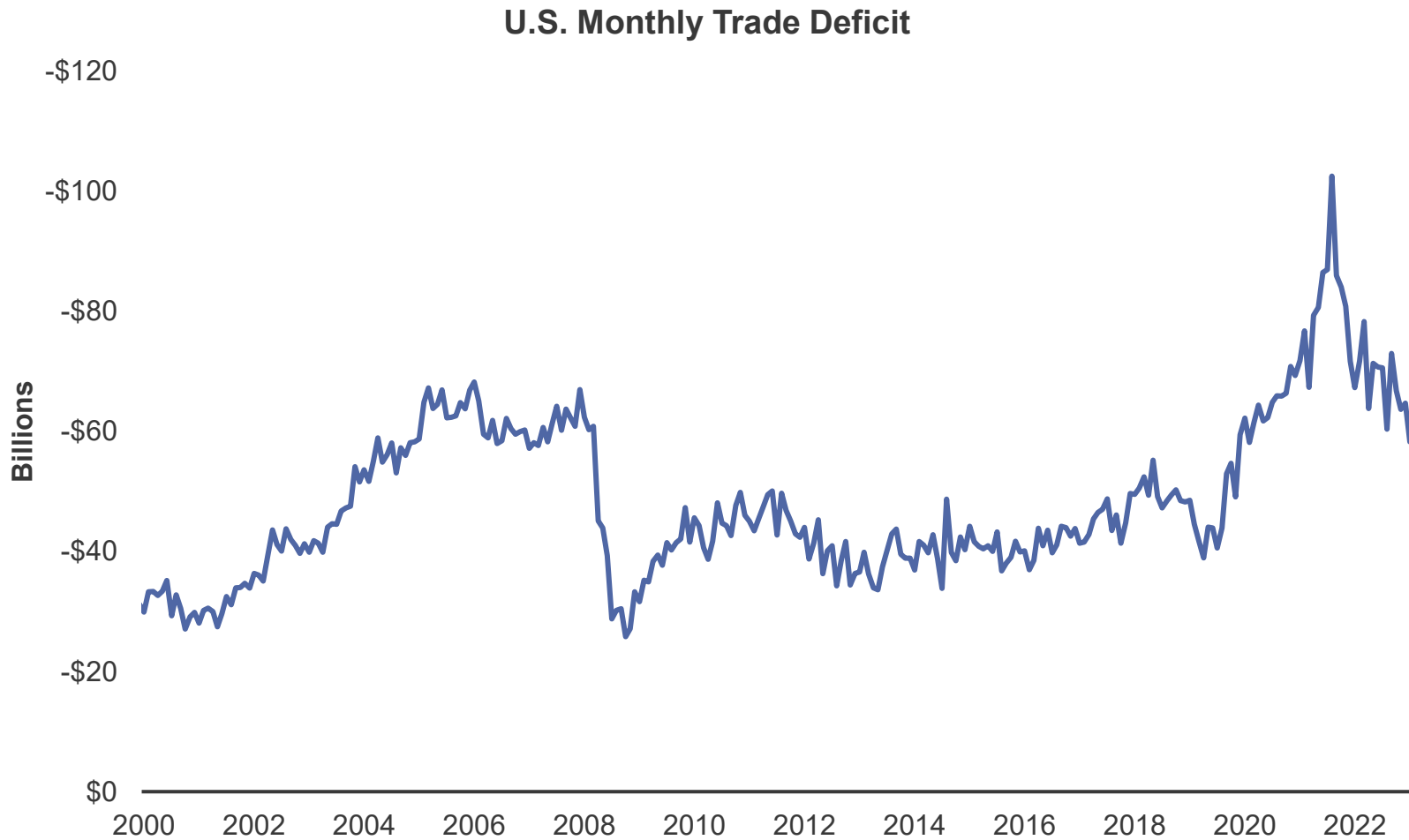
Source: Bloomberg, as of 10/31/2023.

U.S. Dollar Index



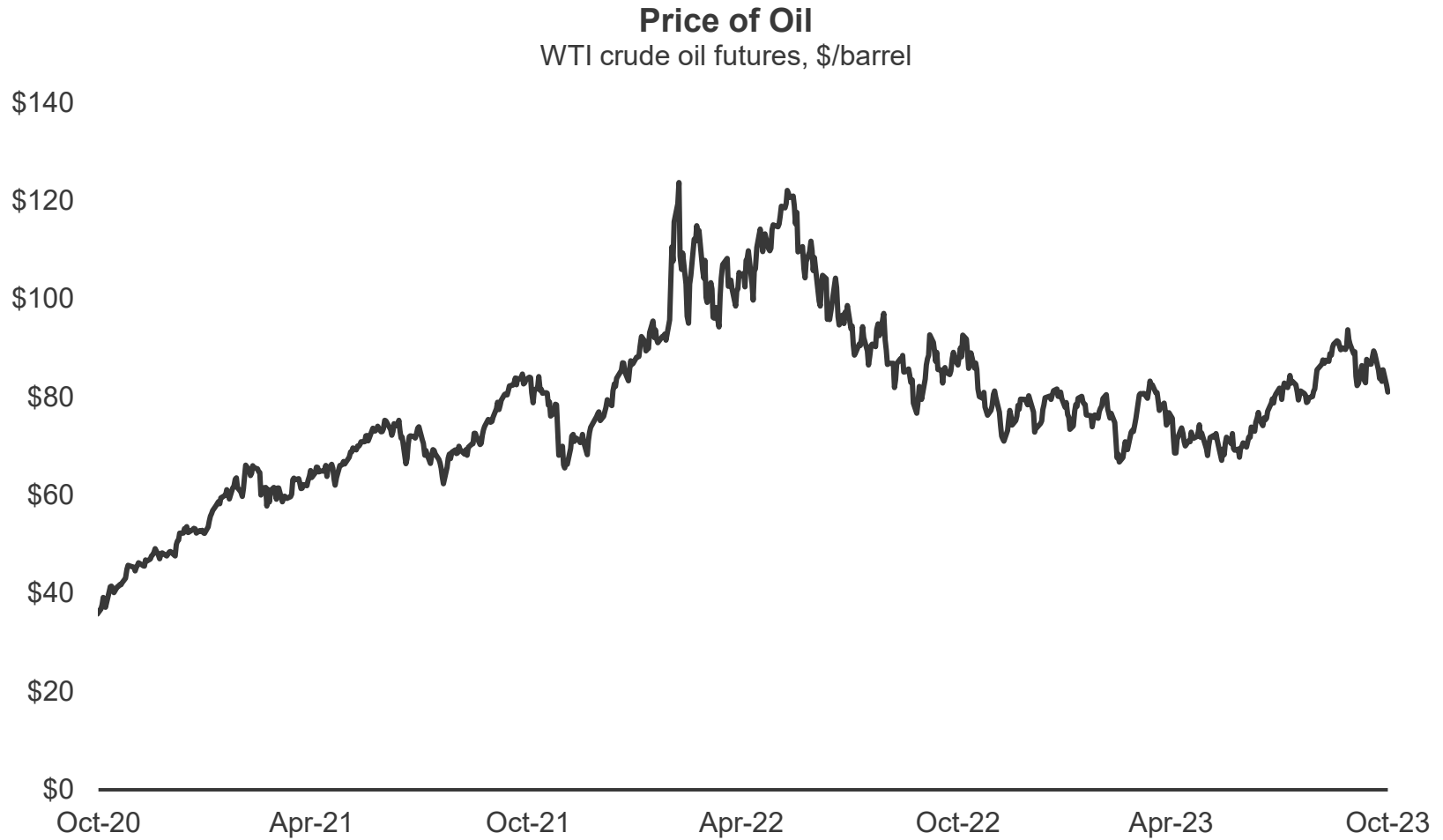
Source: Bloomberg, as of 10/31/2023.

U.S. Trade Deficit



Source: Bloomberg, as of August 2023.

Oil Prices



Source: Bloomberg, as of 10/31/2023.

World Equity Index Returns

October 31, 2023	Country	MTD	QTD	YTD	1 Month	3 Month	1 Year	3 Years	5 Years
<u>Americas</u>									
Dow Jones Industrial Average	United States	(1.3%)	(1.3%)	1.4%	(1.3%)	(6.6%)	3.2%	9.8%	8.0%
S&P 500 Index	United States	(2.1%)	(2.1%)	10.7%	(2.1%)	(8.3%)	10.1%	10.3%	11.0%
NASDAQ Composite Index	United States	(2.8%)	(2.8%)	23.6%	(2.8%)	(10.2%)	18.0%	6.5%	13.0%
Russell 2000 Index	United States	(6.8%)	(6.8%)	(4.5%)	(6.8%)	(16.7%)	(8.6%)	3.9%	3.3%
S&P/TSX Composite Index	Canada	(5.5%)	(5.5%)	(2.4%)	(5.5%)	(12.5%)	(1.2%)	8.5%	6.9%
BRAZIL IBOVESPA INDEX	Brazil	(3.6%)	(3.6%)	8.1%	(3.6%)	(12.7%)	(0.0%)	11.1%	(0.9%)
<u>Europe</u>									
Euro Stoxx 50 Pr	Europe Union	(2.6%)	(2.6%)	9.0%	(2.6%)	(12.5%)	24.4%	11.0%	6.8%
FTSE 100 INDEX	United Kingdom	(4.1%)	(4.1%)	1.8%	(4.1%)	(9.3%)	13.3%	11.1%	3.3%
CAC 40 INDEX	France	(3.5%)	(3.5%)	8.0%	(3.5%)	(11.7%)	21.1%	13.9%	7.8%
DAX INDEX	Germany	(3.8%)	(3.8%)	5.0%	(3.8%)	(13.5%)	19.5%	5.2%	3.9%
IBEX 35 INDEX	Spain	(3.8%)	(3.8%)	12.4%	(3.8%)	(9.5%)	26.5%	12.1%	2.6%
FTSE MIB INDEX	Italy	(1.8%)	(1.8%)	20.2%	(1.8%)	(10.0%)	37.3%	16.4%	10.3%
AEX-Index	Netherlands	(1.4%)	(1.4%)	5.3%	(1.4%)	(12.1%)	17.6%	9.5%	8.1%
OMX STOCKHOLM 30 INDEX	Sweden	(5.8%)	(5.8%)	(2.5%)	(5.8%)	(13.0%)	7.5%	1.8%	5.0%
SWISS MARKET INDEX	Switzerland	(4.7%)	(4.7%)	1.2%	(4.7%)	(12.1%)	8.9%	6.1%	8.3%
<u>Asia / Pacific</u>									
NIKKEI 225	Japan	(4.5%)	(4.5%)	4.2%	(4.5%)	(12.1%)	12.0%	(0.5%)	3.0%
HANG SENG INDEX	Hong Kong	(3.8%)	(3.8%)	(10.7%)	(3.8%)	(14.4%)	21.1%	(8.2%)	(4.2%)
S&P/ASX 200 INDEX	Australia	(5.3%)	(5.3%)	(6.1%)	(5.3%)	(12.1%)	3.5%	6.7%	6.2%

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